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USERS MANUAL FOR

SAAM

(Simulation, Analysis and Modeling)

by

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TABLE OF CONTENTS

Sections

100	_	-	_	 _	-	а
F	U	J.	u	U	29	u

I Introduction

II General Features

III Input

IV Output

V Diagnostics

VI Model Types

VII Computational Procedures and Methods

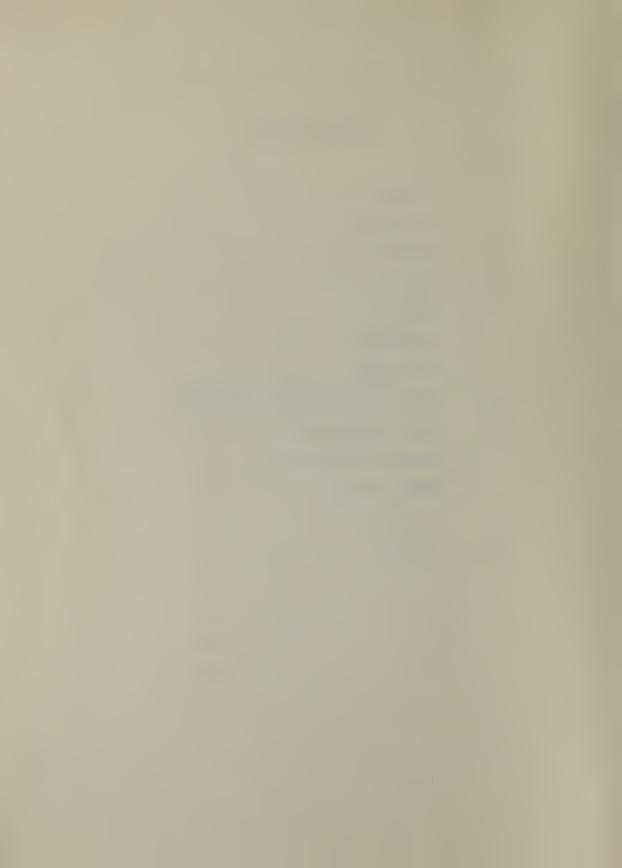
VIII Program Organization

IX Comments and Suggestions

X Sample Problems

XI References

XII Appendix



FOREWORD

SAAM is a digital computer program developed for the analysis of data in terms of models. It permits simulation and data fitting, and contains various techniques encountered in model building.

Although developed primarily for biological systems and more specifically for kinetic models, the program is of general utility. It differs from other simulation and analysis systems in that the "language" is geared towards the bio-medical "system" investigator and its elements are direct counterparts of techniques and conceptualizations used by the experimenter.

Model building is complicated and requires--in addition to intuition and speculation--knowledge of mathematical and statistical procedures and their limitations. This manual is only a brief description of the procedures used in SAAM and some of their limitations. For additional background material the reader is referred to the reference section.

SAAM is a large, complex program and is continuously being extended and revised. Like any large program, SAAM is difficult to completely debug, and it probably contains some undetected errors, even through it has been in use since 1959. It is recommended, therefore, that the user run some test problems of his own, the answers to which he knows. We also invite users to call to our attention any questionable results which may be attributed to the program and not to errors in the data.

This manual is for the SAAM 23 version of the program. Revisions and updates will appear occasionally, and will be sent to those who request that their names be placed on our mailing list. A new version of SAAM is

now under development and will be known as SAAM 24. SAAM 24 will contain major revisions and many new features, and a completely new manual will be written for it.

SECTION I

INTRODUCTION



I-1 May 1966

INTRODUCTION

SAAM is a general purpose computer program designed to fit physical or mathematical models to data by adjusting the parameter values of the model until a "best" fit is obtained. Any set of mathematical equations (differential, integral or algebraic) or functions may serve as a model provided an analytical or numerical procedure exists for its solution. An open-ended library of model types is incorporated within the program for routine use. A partial list of the model types included in the SAAM library is given in Section II.

The program uses a common data input format for all types of models. This is made possible through the use of a single set of operational elements in the program and a defined equivalence between these elements and the elements of each model type. SAAM permits the acceptance of "raw" experimental data. The number of entries required for the specification of models and constraints has been minimized to simplify use.

As will be discussed more fully later, SAAM contains a number of features designed to aid an investigator in his model building efforts.

As a result, the program has become quite large.

The SAAM 22 version of the program is in FORTRAN II (with a few subroutines in FAP), contains over 200 subroutines and about 15,000 FORTRAN
statements. It is compiled under the IBM independent FORTRAN monitor
for routine execution in an IBM 7094 using the CHAIN facility. A CHAIN
tape generated from the relocatable binary links is saved for routine use.
At execution time the preaddressed CHAIN tape is mounted and a short MAIN
program is loaded to call in the first link. Subsequently, particular

I-2 May 1966

links are brought into core as each problem requires.

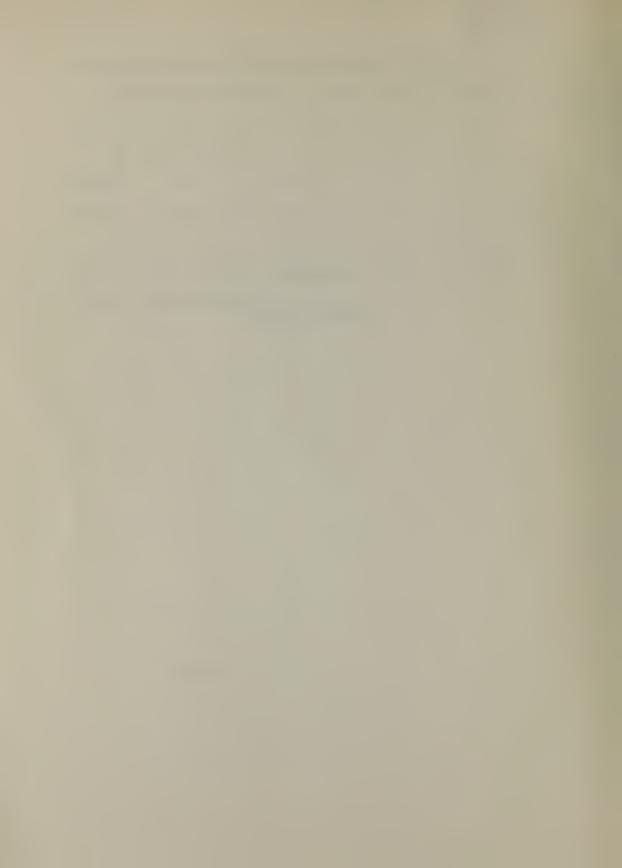
The SAAM 22 version has also been converted to FORTRAN IV and compiled for routine use on the CDC 3600 and CDC 6600 systems.

The SAAM 23 version is a revised version of SAAM written in FORTRAN IV. Most of the modifications are minor and need not concern the user. Problem decks run with SAAM 22 will also run with SAAM 23.

Problems to be run are loaded behind the MAIN program. Further details on the organization of SAAM into blocks are presented in Section VIII of this manual.

SECTION II

GENERAL FEATURES



II-1 May 1966

COMPUTATIONAL STRUCTURE

Formally we can describe a system or a model by its responses, a set f_i :

$$f_i = F_i(\lambda, f_0, t)$$

where F_i is the functional relation of f_i to a set of parameters . $\lambda(\lambda_1,\,\lambda_2,\,\ldots,\,\text{etc.}),\,\,\text{some set of condition values}\,\,f_0(f_{01},\,f_{02},\,\ldots)$ that characterize constraints (such as initial or boundary conditions), and some independent variables $t(t_1,\,t_2,\,\ldots)$.

Experimental data (q_j^0) are observables of the system and as such are $\frac{\text{estimates}}{q_j}$ of some theoretical values q_j that are functions of the f_j :

$$q_j = G_j(f_i).$$

In these terms, the fitting of a model to data implies the derivation of a set of parameter values for which the q_j will "best" fit the data, q_j^o . This involves three stages of computations:

- 1) equations solution to calculate f_i given a set of values for the λ and f_0 .
- 2) matching to convert the f, to the theoretical q, .
- 3) parametric fitting to adjust the λ values until the q_i "best" fit the data q_i^0 .

When the functional relation F_i and/or the number of parameters, λ , are unknown, the fitting of a model to data also implies derivation of an F_i and a set of λ 's. This is referred to as model building, and will be considered only briefly in this manual.

1. Solution of equations

This stage calculates f_i , given a set of λ and f_0 . The

II-2 May 1966

computations depend on the type of model and on the available computational methods. For example, differential equations are solved

numerically using a 4th order Runge-Kutta method (7). Linear differential equations with constant coefficients can also be solved using an eigenvalue-eigenvector method or--in special cases--using an analytic method. Each method of solution is executed by a separate subroutine. Each subroutine calculates values for f₁ required for the calculations of any q₁ requested in a problem. The q₁ requested may correspond to observations q₁ or to any simulated quantity of interest.

The subroutines for the solution of different model types are stored in a library of "models". During the execution of a particular problem the appropriate subroutines are brought into core memory.

2. Matching

An observation, q_j^0 , is a measure of some function, q_j , of the set of solution values f_i that characterize the system or model. Due to experimental constraints the q_j need not correspond directly to the f_j . Although various functional relations between the q_j and f_i are possible, at present only linear relations are provided for:

$$q_j = \kappa_j \sum_i \sigma_{ji} f_i$$

The f_i required for the calculation of the q_j are computed and stored in the equations solution stage. If the σ_{ji} are known from the experimental set up, the q_j can be calculated directly. If the σ_{ji} are not known, their values may be estimated from the observed quantities q_j° :

$$q_{j}^{\circ} = \kappa_{j} \sum_{i} \sigma_{ji} f_{i}$$

using a least squares linear regression analysis (8), provided the number of independent observations is equal to or greater than the number of unknown σ_{ji} . With the σ_{ji} thus determined, the q_j can be calculated.

In the structure of SAAM the σ_{ji} appear as secondary parameters, as distinguished from the λ_{ji} which are primary parameters.

The calculation of a specified set of q_j , given a model and values for λ , f_0 , and σ , is referred to as <u>simulation</u> and is equivalent to the same process performed on an analog computer.

3. Parametric fitting of data

This stage involves the adjustment of the model parameters, λ , until the calculated q_j "best" approximate the observations q_j^0 . In general, the q_j are non-linear functions of the λ , and a non-linear least squares fitting procedure is employed. Starting with initial estimates for the parameter values, one calculates a set of q_j . Adjustment of the initial λ values is then made using a first order approximation.

$$\delta q_{j} = \sum_{i} \frac{\partial q_{i}}{\partial \lambda_{i}} \delta \lambda_{i}$$

The partial derivative of each q_j with respect to λ is obtained as an approximation by calculating a Δq_j for a small change $\Delta \lambda_i$ and setting

$$\frac{\partial \mathbf{q_j}}{\partial \mathbf{A_j}} = \frac{\Delta \mathbf{q_j}}{\Delta \mathbf{A_i}}$$

The δq_{j} are approximated by the difference between the observed and

calculated q

$$\delta q_j = q_j^0 - q_j$$

so that

$$\sum \frac{\Delta q_j}{\Delta \lambda_i} \delta \lambda_i = q_j^0 - q_j$$

This constitutes a set of equations from which, using linear regression analysis, a set of $\delta\lambda_i$ can be calculated to minimize $(q_j^0 - q_j^0)^2$. Since q_j are non-linearly related to the λ_i , the above procedure is only an approximation to a least squares fit and is iterated until convergence is achieved.

In the neighborhood of a least squares fit this procedure yields a variance-covariance matrix for the λ . From this matrix are calculated estimates for the standard errors of the λ and their correlation coefficients. These estimates, however, do not necessarily reflect the true uncertainties in the λ^* s due to non-linearities in the q_j with respect to the λ_i .

II-5 May 1966

MODEL TYPES IN PROGRAM LIBRARY

Different types of models can be processed by the program. Each type of model is coded so that the data deck will be correctly interpreted. To simplify the preparation of data a common nomenclature and data form have been adopted for all types of models, and equivalences are defined between the parameters of the model type and the common nomenclature.

Operational units and graphical symbols are introduced as aids in describing the equivalences. A detailed discussion of each model type is given in Section VI on Model Types.

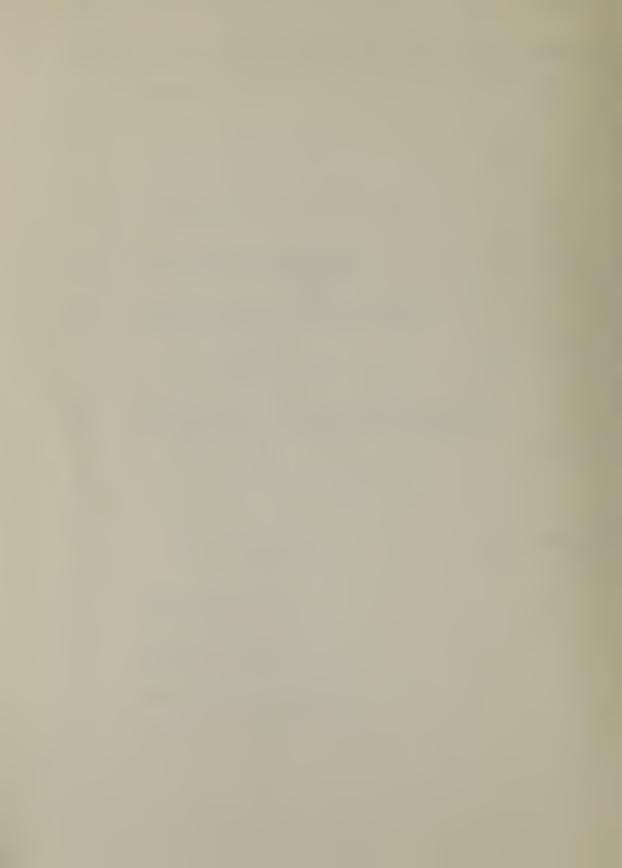
 $M_{\mathbf{i}}$

matrix i

Program Element	Description	Symbol
f _i (t)	function <u>i</u>	i
f _i (0)	initial value of $f_{i}(t)$ at $t = 0$	f _i (0)*——i
q _k (t)	composite function k, a function of one or more f _i 's	<u>k</u>
λ _{ji}	primary parameter	$ \begin{array}{c} \lambda_{ji} \\ \downarrow \end{array} $
^σ ki	secondary parameter: summing coefficient $q_{.j} = \sum_{i \neq k} \sigma_{ki} f_i$	σ_{ki}
κ _i	secondary parameter: proportionality coefficient $q_i = \kappa_i f_i$	cient i Ki
	or	
	$q_j = \kappa_i \sum_{i \neq j} \sigma_{ji} f_i$	
Fj	function generator j	j
t	independent variable	
θ	second independent variable	

SECTION III

INPUT



III - 1 May 1966

INPUT FORMAT

A number of headings are used in setting up a problem. These are described in this section in the order required by the program. The formatting of information under each heading makes use of two types of fields: integer, and decimal.

Integer fields require that no decimal point be entered, and that the number be at the right end of the field.

Decimal fields permit the number to be entered anywhere in the indicated field but the decimal point must be entered, even for a whole number.

The problem deck is organized in sections which must be in the following order:

A. Required sections:

- 1. card 1 clock option and problem I.D.
 card 2 number of components and number of iterations
 card 3 timing and convergence criteria
 card 4 options and model type
- 2. data '26'(termination card*)
- 4. Kappas
- 5. Lambdas
- 6. Sigmas
- 7. Dependence Relations '26'
- 8. Statistical constraints *26*
- B. Additional sections as required by the problem:
 - 1. T-interrupt changes in f_i
 '26'
 - 2. T-interrupt changes in parameters. *26*
 - 3. Normal equations entries
- C. Special entries

These are required only for particular model types. How and where they are to be entered are described under model type.

^{*}Footnote - for required sections (2 through 8) the termination cards

26 must be present whether or not other cards are entered.

III - 3

LIMITS IMPOSED BY PROGRAM

Because of physical limitations in the computer the following limits are, at present, imposed by the SAAM program:

Number of components	≤	25
Number of primary and secondary parameters	≤	66
Number of dependence relations	€	34
Number of variable parameters	≤	25
Number of data and "statistical constraints"	≤	250
Number of T-intermints		}e

CARD 1

Column 1. Enter a "1" or "2" to clue the program that this is the beginning of a problem deck.

The "2" is used when an ON-LINE clock is available on the computer. This will result in a printout of the starting time for a problem and its elapsed execution time. A "1" in this field will bypass the clock.

- Column 3 → 8. Enter "SAAM 23" to identify the version of the program used.
- Column 10 + 21. Problem identification number: three initials followed by up to nine characters (numbers, letters, decimals).
- Column 23 \rightarrow 72. Users name and description of problem.

User is free to enter whatever he wishes in this field. It will be printed in the output as is.

		,
	73 + 80	
	02 + 99	
	61 + 65	
	26 + 60	
	51 + 55	
	50	
	49 50	
No. of terations integer)	30	
No. Itera (inte	29	
No. of Components (integer)	19 20	
	2+5 6+10	
	2+5	
	Н	

III - 5 May 1966

CARD 2

Column 19 + 20. Number of components. This corresponds to the largest index associated with any component of the model.

Column 29 + 30. Maximum number of iterations for least squares convergence. Computation may be terminated internally before this maximum is reached if convergence criteria are satisfied.

"Blank" or "zero" entry in this field is interpreted as

ZERO ITERATIONS and results in just one solution based on initial

values of primary parameters. With secondary parameters fixed

is
this equivalent to a SIMULATION.

	73 → 80	
CONMIN (decimal)	61→70	86.
	51→ 60	
E (decimal)	41→50	. 98
P (decimal)	31→40	10.
P (decimal)	21—30	
	11 -> 20	
TIME FACTOR (decimal)	2> 10	
	1	

III - 6 May 1966

CARD 3

Column 2 → 10. "Blank" unless the internally allotted time for a single solution of the differential equations is to be modified.

Internally allotted time is 0.5 units. (Computational units)

Enter smaller or larger value as desired.

Column 21 + 30. "Blank". See Section VII-5 for additional information.

Column 31 + 40. Enter ".01". This entry indicates fractional change

in parameter λ used to calculage $\partial \mathbf{q}/\partial \lambda$. Usual entry .01.

Column 41 + 51. This is convergence test value. Usual entry .98.

Column 61 + 70. This is also convergence test value. Usual entry .98.

Card 4

	8	
	+	
	73	
	2	
	+	
	49 50 51 + 55 56 + 60 61 + 65 66 + 70 73 + 80	
	65	
	1	
	19	
	3	
	+	
	56	
	55	
	+	
	51	
MODEL CODE (Inte- ger)	50	
(In ge	64	
INTER- MEDIATE RESULTS	9	
Z H		_
A MATRIX	5	
PLOT	_+	
딦		
XX		
ARTIAI	2	
VARIANCE PARTIALS MATRIX		
CE		
ARLAN	a	
VAF		
00		

CARD 4

```
Column 2.
                 "Blank" - no print or punch of covariance matrix.
                 "1" - print and punch covariance matrix.
                 "Blank" - no printout of partials matrix.
Column 3.
                 "1" - printout of partials matrix.
Column 4.
                 Plotting options:
                 "Blank" - no plots
                 "1" - semi-log 2 page plot.
                 "2" - semi-log l page plot.
                 "3" - linear 2 page plot.
                 "4" - linear
                                   1 page plot.
                 "Blank" - no print or punch of A matrix.
Column 5.
                 "1" - print and punch A matrix.
Column 6.
                 "Blank" - no print of intermediate results.
                 "1" - print intermediate results.
Column 49 \rightarrow 50.
                 Type of model solution.
                 "Blank" - program will choose automatically
                 among solutions 1, 2 and 4.
                 integer entry - number corresponding to desired
                 model type. (See code in section on model types .)
```

	80					
PROBLEM	59→72 73→76 80					
θ (decimal)	59→72					
CODE FOR WT. (integer)	57					
				_/	_	
WEIGHT (decimal)	42→55					
OBSERVED VALUE (decimal)	27 40					
t (decimal	. 13 → 25				-	
			-		-	
	6 + 11					
NO.				17		2 6
OMP. NO.	2 3 4 5				上	CU
80	a				1	
		1	1			<u></u>

DATA

This heading permits the specification of functions to be calculated for simulation or for the fitting of data. The function numbers (i), the independent variables (t,θ) , observed values (q_i^0) and the statistical weights are entered as follows:

column 2 + 5. Component number - specifies subscript \underline{i} of

 $q_{i}(t,\theta)$ (function or summer) as defined by the model code.

column 13 + 25. Value of independent variable t.

column 27 \star 40. Observed value $q_i^0(t,\theta)$, if available.

column 42 + 55. Relative statistical weight of observed value.

column 57 Blank

column 59 + 72. Independent variable 9.

Each line under this format constitutes a request for a single computation $q_i(t,\theta)$. The execution sequence of computational requests may be changed internally by the program.

Control Cards

- Entry control card (EC): modifies, defines or interprets the entries on the data cards that follow it. Control is terminated by a new entry control card or by the termination of entries under the DATA heading. A control card is not considered a datum. column 2 + 5. Entry of 100. + X. Designates an EC card and assigns X to all succeeding entries under COMP, except when X = 0. When X = 0. COMP entries remain unchanged. For example, an entry 103. will assign a COMP No. 3. to all succeeding entries; a 100. will leave them unchanged.
 - column 13 + 25. An entry X in this field will add X to all entries that follow in this field. This provides for a shift in the "t" coordinate. X may be positive or negative.
 - column 27 + 40. An entry X in this field multiplies by X all entries that follow in this field. When X = 0, or blank, the entries that follow remain unchanged.
 - column 42 + 55 and column 57 are used jointly as a code for statistical weight assignment as follows:

Entry Con	trol Card	Interpretation of weight field (columns 42 + 55) of succeeding cards						
Columns 42 + 55	column 57							
blank	blank	relative weight						
blank	1	standard deviation of observations						
x	1	standard deviation of observed value equals X. data card weight field ignored						
x	2	coefficient of variance of observed value equals X. data card weight field ignored X must be non zero						

- Note: 1) Weights are calculated and normalized by the program when the standard deviations or coefficient of variance are given.
- 2) SAAM assigns zero weight whenever the given or calculated standard deviation is zero.
- 3) The weight assignments for a given problem must be compatible. Either <u>relative</u> weights <u>or</u> weights based on standard deviations must be used exclusively. Both types of weighting will not be accepted in a single problem.
- 4) See section on Methods for discussion of statistical weights and the calculation of SIG.
- 2) t-interrupt control card (TC): interrupts the computations and permits changes to be introduced during the solution of a problem.

 Specifically, at any specified "t", existing parameter values may be switched to new values, and Af, may replace or be added to the values f, existing at "t".

III - 11 May 1966

column 2 + 5. The entry "126." signifies a TC card

effective at the t-value assigned to the datum

immediately preceding it. This remain in effect until

another TC card or termination card is encountered.

(EC cards work independently of the TC cards.)

column 12 + 25.

- a) A blank in this field indicates that the t-values of the data that follow are to be interpreted with respect to a new t scale starting with t = 0 at the TC card.
- b) A "l." in this field indicates that the t-values of the data that follow refer to the same t scale as those preceding the TC card.

column 27 + 40.

- a) A <u>blank</u> in this field indicates that a <u>new set</u> of f_k values <u>replace the current</u> f_k values at the t-interrupt.

 The new values are specified under "t-interrupt changes in f_i ."
- b) A "l." in this field indicates that a set of values $\Delta f_k \ \, \text{(entered under "t-interrupt changes in } f_k \, \text{") are}$ to be added to the existing f_k at the t-interrupt.

column 42 → 55. Blank.

column 57. Blank

column 59 + 72. Blank

3) <u>Data Generation Control Card. (GC)</u>: is used as an expedient to generate "artificial" data. This control card generates X III - 12 Nay 1966

data entries at intervals Δt starting with the t-value of the last datum (entered or generated). The <u>component number</u> and <u>weight</u> of the last datum (entered or generated) is carried over to the generated entries. A number of GC cards can follow each other.

column 2 + 5. The entry "200." signifies a GC card column 12 + 25. Enter Δt, the t-interval between generated data points.

column 27 + 40. Blank

column 42 + 55. Enter X, the number of data points to be generated.

column 57. Blank

column 59 + 72. Blank

INITIAL CONDITIONS

ENTER "1"	79		1	{		
PROBLEM	75 76					
U	56 70					
Λ	42> 55					
				\int		
INITIAL CONDITION (decimal	13 25					
			}	$\left\{ \right]$		
(integer)	4 5	1	}		1	9 2

This heading permits the entry of $f_i(0)$ values for each component i. Only non-zero entries need be made.

column 4 → 5 component number, i

column 12 \rightarrow 25 initial conditions $f_i(0)$

column 42 → 55 V

column $56 \rightarrow 70$ U

PARAMETERS

SAAM recognizes three types of parameters: KAPPAS, IAMBDAS and SIGMAS. The IAMBDAS are usually non-linearly related to the functions $f_i(t)$ and require iterative adjustment for a least squares fit. The SIGMAS and KAPPAS are linear functions of the observations. The hierarchy of computations in the program is as follows:

$$f_{i} = F_{i}(\lambda, f_{o}, t, \theta)$$

$$q_{i} = \kappa_{i}f_{i} \text{ or } q_{j} = \kappa_{j} \sum_{i \neq j} \sigma_{ji}f_{i}$$

All parameters are doubly subscripted, although the second subscript of Kappas (always zero) is frequently omitted.

From the point of view of adjustment of parameters to fit data, the parameters are classified as:

fixed: the parameter takes on preset values assigned in advance.

dependent: parameter takes on a value as prescribed by a dependence relation.

adjustable: parameter is free to adjust as required by the program in data fitting.

Fixed parameters may change during a solution but always in a predetermined manner, independent of the fit. Such changes may occur, for example, in connection with a t-interrupt.

Dependent parameters are usually dependent on other parameters and/or constants and

are indirectly adjusted in connection with the fitting of data.

A parameter, once classified as dependent, remains so throughout the

III - 15 May 1966

solution and always obeys the same functional dependence relation.

A parameter is designated as dependent by a code on its entry card ("1" in column 60). The dependence relation is specified under a separate entry (Dependence relations).

At present dependence relations are restricted to <u>linear relations</u> only, such as

$$P_{ij} = \sum_{k,h}^{n} a_{kh} P_{kh}$$

The parameter P_{ij} on the left side is the dependent one and the P_{kh} on the right side of the equation can be fixed, dependent or adjustable. The program resolves these dependence relations internally, so that dependent parameters are finally expressed in terms of adjustable and fixed parameters only.

Whereas sigmas and kappas can be dependent on other sigmas, kappas, lambdas, or constants, lambdas can be dependent only on lambdas and constants.

Adjustable parameters have upper and lower limits assigned to them. These limits are never violated in adjusting the parameter during data fitting. The program identifies a parameter as adjustable because its upper limit is greater than its lower one.

An adjustable parameter is entered with an initial estimate* and a maximum and minimum limit. In addition, an estimate of a standard deviation can also be entered, when known a priori. Such information may be known from sources other than the data to be fitted. The standard

^{*}Initial estimates are not required for sigmas and kappas unless a standard deviation is given for them.

III - 16 May 1966

deviation is associated with the initial estimate value and is combined statistically with the data by the program to derive best estimates for the adjustable parameters. More extensive statistical constraints can also be entered under the separate heading "STATISTICAL CONSTRAINTS".

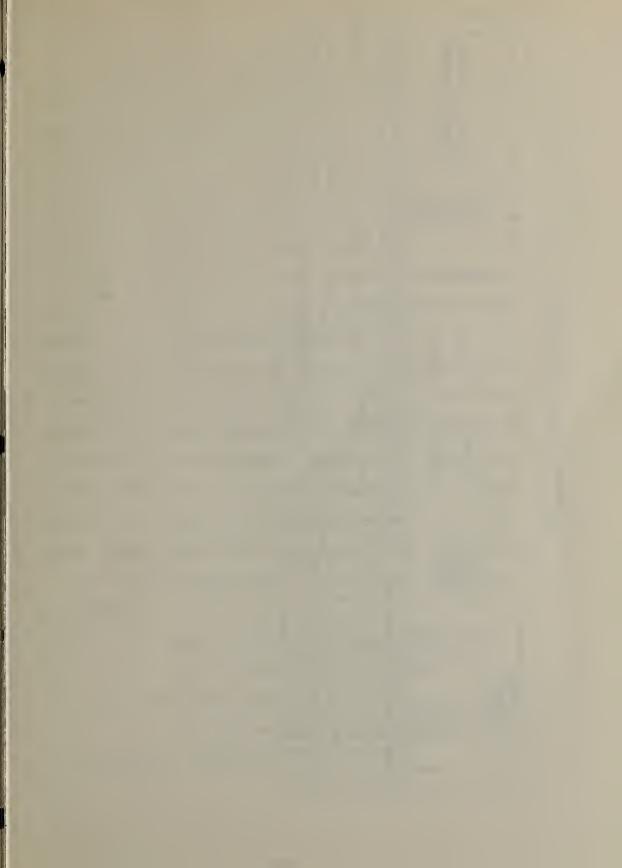
It may be noted that the statistical constraints on a parameter are independent of the upper and lower limits. The latter are not involved in calculating corrections for the adjustable parameters but are used to <u>limit</u> the corrections to within the specified region.

Parameters can also be <u>f-dependent</u>. This means that during computations their values are modified by an $f_i(t)$ for every t. f-dependence is restricted to two forms: the parameter value is <u>multiplied</u> or <u>divided</u> by some $f_i(t)$. At present only model type 4 permits f-dependence.

The kappas are read first by the program. Before reading this category the program automatically assigns fixed values $\kappa_{\underline{i}} = 1$. for all components of the model. These values are overwritten by the $\kappa_{\underline{i}}$ entries. Therefore only $\kappa_{\underline{i}} \neq 1$ need be entered.

The lambdas are entered next followed by the sigmas. Only lambdas and sigmas required in the model need be entered.

The order of the entries under each heading is not critical.



PARAMETERS (IAMBDA, SIGMA, KAPPA)

	•	Τ	1			-
	PROBLEM NUMBER	73+76				
	STANDARD PROBLEM DEVIATION NUMBER (decimal)	62 - 72 73 - 76				
		10				
	DEPENDENCE	09			M	
					(†	
-	ONE ONE TEXT . T	57 58 59				
3	I-DELENDENC	57			П	
		95				
	IOM	55			' /	
	MAXIMUM (decimal)	7 7		(
	<u>Σ</u> 8	7)	
-		3			/ //	
	MINIMUM	O 1 ♠		\		
	MINIMUM (decimal)	27 → 40 41 42 → 55 56)	М	
		56		(/†	
	그림()				14	
	INITIAL ESTIMATE (decimal)	13 -> 25		/	/ /	
	INI ESI (dec	13		(
		二		-	丌	
-	Subscript	27		-	1	
	Second	3 9		=	H	
er)		2 2		二	#	
ARAMETER integer)	Subscript	5 6			开	9
PA	teria	7 6		_/	4	2
		2			H	
L		7			T	

- column 4 + 5. 1st subscript of parameter:
- column 9 o 10. 2^{nd} subscript of parameter. For KAPPAS second subscript is always zero.
- column 12 \rightarrow 25. Value of parameter. This field is ignored by the program for variable SIGMAS and KAPPAS unless STANDARD DEVI-ATION field (62 \rightarrow 72) has a non-zero entry.
- column 27 + 40. Lower limit for adjustable parameter.
- column 42 55. Upper limit for <u>adjustable</u> parameter. Upper limit must always be greater than lower limit for all <u>adjustable</u> parameters.
- column 57 \rightarrow 59. Blank: if there is no f-dependence.

 + \underline{i} : if parameter is to be multiplied by $f_{\underline{i}}(t)$ throughout the computation.
 - \underline{i} : if parameter is to be divided by $f_{\underline{i}}(t)$ throughout the computation.

III - 18 May 1966

column 60 : Blank: if parameter is fixed or adjustable.

"l": if parameter is dependent. Dependence
relations are entered separately under "DEPENDENCE RELATIONS"

column 62 + 72: enter X for adjustable parameter only when the
value, P, of the parameter is known with a standard deviation
+ X : value = P + X.

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Standard	62 — 72					×
Parameter Dependence	09		1*			
f-dependence of Parameter	<i>57</i> → <i>59</i>					
Maximum Limit for Value	42 → 53			×	Х	×
Minimum Limit for Value	0t ← 7S			×	X	×
Value or Initial Estimate	12 > 25	X		×		×
Second Subscript	01←−6	×	×	×	×	×
First Subscript	5 1	×	×	×	Х	×
Type of Parameter		Known or fixed λ, σ, κ	Dependent λ, σ, κ	Adjustable A without Std. Dev.	Adjustable o, K without Std. Dev.	Adjustable λ, σ, κ with Std. Dev.

Key: X = must be entered

= entered if applicable

// = leave blank

* The '1' entered here is a code notifying SAAM that a dependence relation involving this parameter will be found under the dependence relations heading,

DEFENDENCE RELATIONS

	ENTER "5"		79			
	PROBLEM		75→76			
	Akt or Aoo		27 → 140			
	ant)	Into (for From (for. λ , σ , κ) λ , σ)	25		$\langle \langle$	
Pkt	COMP. NUMBER O for a const	From \\ \lambda,	24		$\exists ($	
P	OMP. P	(for \(\sigma, \kappa\)	19 20			
			19		71	
	SER.	Into (for From (for λ , σ , κ)	10			
Pis	COMP. NUMBER	From (f	6		1	
	COMP	Into (for λ , σ , κ)	5		12	٥
		Into	4		_{//	N

III - 20

DEPENDENCE RELATIONS

Dependence relations are limited to linear dependences of the type:

$$P_{ij} = \sum_{k,\ell} A_{k\ell} P_{k\ell} + A_{00}$$
 for specified k and ℓ

where the $P_{k\ell}$ are fixed, dependent or adjustable and with the further constraint that $\lambda^{\bullet}s$ can be dependent only on $\lambda^{\bullet}s$.

column 4 + 5. Enter <u>i</u> for dependent $\lambda_{i,i}$, $\sigma_{i,i}$ or κ_i .

column 9 \rightarrow 10. a) Enter j for dependent $\lambda_{i,j}$, $\sigma_{i,j}$.

b) Leave this field blank for κ_i .

column 19 + 20.

- a) Blank for dependence on a constant.
- b) Enter i for dependence on $\lambda_{i,j}$ or κ_i .

column 24 + 25

- a) Blank for dependence on a constant or K_4 .
- b) Enter j for dependence on $\lambda_{i,j}$ or $\sigma_{i,j}$.

column 27 → 40

- a) Enter the coefficient of the depended-on parameter
- b) Enter a depended-on constant

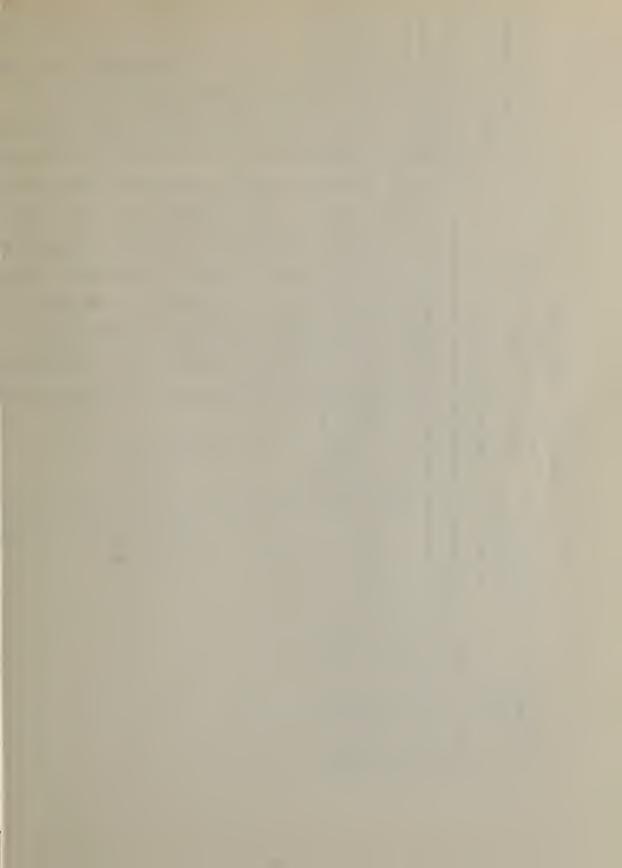
For example:

$$\sigma_{23} = .5 \lambda_{67} - .7 \sigma_{15} + 16. \kappa_{1,0} + 12.$$

Each term of the dependence relation is entered on a separate card as follows:

4	5	9	10	19	20	24	25	27-> 40	
	2		3		6		7	•5	
	2		3		1		5	7	
	2		3		1		0	16.	
	2		3		0		0	12.	

The subscript (0,0) is reserved for a constant.



STATISTICAL CONSTRAINTS

	PARAMETER Pij	TER P	i.i.	COEFFICIENT OF	VALUE	ERROR		PROBLEM	משווועם
Into	(in		From	rarameres A _{ij} (decimal)	Y (decimal)	(decimal) (decimal)		NUMBER	9
#	5	6	임	13>25	27	27		73→76	79
1									
1	**								
İ)	}	/	
C									
1									

III-22 May 1966

STATISTICAL CONSTRAINTS

Information is entered under this heading when statistical uncertainty associated with a parameter (lambda, sigma or kappa) or linear combination of parameters is known independently of the data. This is a more general procedure than entering standard deviations directly in columns 62 + 72 of the parameter cards. The latter procedure is used merely for convenience when the statistical constraints apply to a single parameter only and when its estimated value agrees with the initial value employed in the fitting.

If P_{ij} represents parameter i,j, A_{i,j} a constant coefficient, Y an estimated value and X a standard error of the estimate, the general form for statistical constraint may be written as

$$\sum_{i,j} A_{ij} P_{ij} = Y + X$$
 (for i,j involved)

This is entered on a number of cards, one for each term. Y + X is entered with the last term.

column 4 \rightarrow 5. Enter "i" for λ_{ij} , σ_{ij} or κ_{i} . column 9 \rightarrow 10.

- a) Enter "j" for λ_{ij} or σ_{ij} .
- b) Blank for κ_i .

column 12 \rightarrow 25. The coefficient (A_{ij}) of the parameter entered in column 4 \rightarrow 10.

column 26 \rightarrow 40. The constant (Y.) on card of <u>last</u> term <u>only</u>.

column 41 \rightarrow 55. The error (X.) on card of <u>last</u> term <u>only</u>.

For example:

.7
$$\lambda_{12}$$
 - .5 $\sigma_{13,4}$ + κ_{1} = 5 ± 1.

		10		25	27	→	40	42	→	55	
	1	2	.7								
1	3	4	5								
	1	0	1.			5•			1.		



T-INTERRUPT CHANGES IN f

ENTER "7"	62		
PROBLEM	73 →76		
TC ₄ (decimal)	51> 65		7
TC ₃ (decimal)	21 35 36 50		7
TC ₂ (decimal)	21 -> 35		
TC ₁ (decimal)	7 20		
COMP. Integer	4 5		1

T-INTERRUPT CHANGES IN f

Changes in f_i associated with t-interrupt control cards are entered under this heading. The amounts entered will be added to, or be used in place of, the existing f_i value at the interrupt, as instructed by the TC card (see instructions on TC cards). Two "26" termination for this category are required whenever any t-interrupt (T) cards are involved, regardless of whether or not changes in f_i are to be made.

column $4 \rightarrow 5$. The number, i, of the component whose f_i is to be changed.

column 7 + 20. Amount of change at first t-interrupt (TC1)

column 21 + 35. Amount of change for second t-interrupt (TC2)

column 36 + 50. Amount of change for third t-interrupt (TC3)

column 51 + 65. Amount of change for fourth t-interrupt (TC4)

If no entries are made under this heading for a particular component i, zero entries are automatically assumed internally. This means that "zero" will be either added to or replace f_i, as instructed by the entry on the TC card.

TWO (2) "26" termination cards are required after the last entry under this heading.

T-INTERRUPT CHANGES IN PARAMETERS (Xij = AX hk + B)

			 	-
ENTER for TC 1 for TC 2 for TC 2	r TC 4	.62		
10 for 12 for 10 for 12 for 10	14 fo	78		
PROBLEM		73 + 76		
	From	50		-{
Xnk (integer)	Ţ.	05 64		7
(int	nto	4th 45		1
]
B (decimal)		27 → 40		(
<u> </u>	#			4
A (decimal)		13 -> 25		(
	3	10		/
X 1j (integer)	I d	6		-(
X. X. (int	3	5		1
i i		4		

T-INTERRUPT CHANGES IN PARAMETERS

The values of <u>fixed</u> and <u>adjustable</u> lambdas, and <u>fixed</u> sigmas and kappas can be changed at each t-interrupt.

To facilitate the description and limitations of this feature, we introduce the following notation:

X_{i,j} = value of parameter i, j prior to the start of a solution
 for f_i(t).

 $X_{ij}[TC(K)] = value of parameter i, j as set at the Kth t-interrupt.$

Changes can be made at each t-interrupt in accordance with the following relation:

$$X_{i,i}[TC(K)] = A X_{h\ell} + B$$

 $X_{i,j}$ and $X_{h,\ell}$ can represent any fixed or adjustable lambdas, or fixed sigmas or kappas and A and B are arbitrary constants.

If any parameter is changed at a t-interrupt, TC(K), all other parameters automatically revert to their values preceding the very first change; $X_{h,\ell}$:

$$X_{h\ell}[TC(K)] \equiv X_{h\ell}$$

III - 25 May 1966

If \underline{no} parameter is changed at a TC(K), then all parameters retain their values prior to the TC(K)

$$X_{h\ell}[TC(K)] \equiv X_{h\ell}[TC(K-1)] \text{ for } k > 1$$
 $X_{h\ell}[TC(1)] = X_{h\ell}$

A "26" card is required as termination of parameter changes for each t-interrupt, regardless of whether or not actual parameter changes are to be made.

column
$$4 \rightarrow 5$$
. Enter i for $X_{ij}[TC(K)]$

column 9 + 10. Enter
$$\underline{j}$$
 for $X_{i,j}[TC(K)]$

xolumn 12 + 25. Enter constant coefficient A

column 27 + 40. Enter constant B

column $44 \rightarrow 45$. Enter <u>h</u> for $X_{h\ell}$.

column 49 \rightarrow 50. Enter $\underline{\ell}$ for $X_{h\ell}$.

Note: It should be noted that dependent parameters have their values recalculated after each change of parameter values at a t-interrupt.

NORMAL EQUATIONS ENTRY

Frequently it is desired to \underline{add} to the normal equations generated in the solution of a problem another set of normal equations that represents the aggregate of some previous information. (For example, knowledge of a population of which the single study is a member). Two options are provided. The first option permits the entry of the matrix of normal equations A_p and a vector C_p such that the combined solution will yield

$$(A + \frac{\Sigma}{\Sigma_p} A_p) x = C + \frac{\Sigma}{\Sigma_p} C_p.$$

A and C are the normal equations components normally generated by the model solution. Σ and Σ are variances associated with the data and the added normal equations, respectively.

Under option 2, the added normal equations satisfy the combined solution

$$(A + \frac{\Sigma}{\Sigma_p} A_p)x = C + \frac{\Sigma}{\Sigma_p} A_p(\lambda_p - \lambda)$$

where λ_p is a vector of reference values belonging to A_p and C_p , and λ are the values of the adjustable parameters in the problem at the time normal equations are calculated.

Option 1:

- 1) Enter "1" in column 65 of card 4 of the data deck.
- 2) Behind the last card of the deck add the following in the order indicated
 - a) a card with the value of Σ_{p} in columns 21 \rightarrow 35, E format

III - 27 May 1966

b) The matrix A_p is entered in accordance with matrix entry format described later. Only one half of the symmetric matrix need be entered.

c) The vector C is entered as a one row matrix, in accordance with matrix entry format.

Option 2:

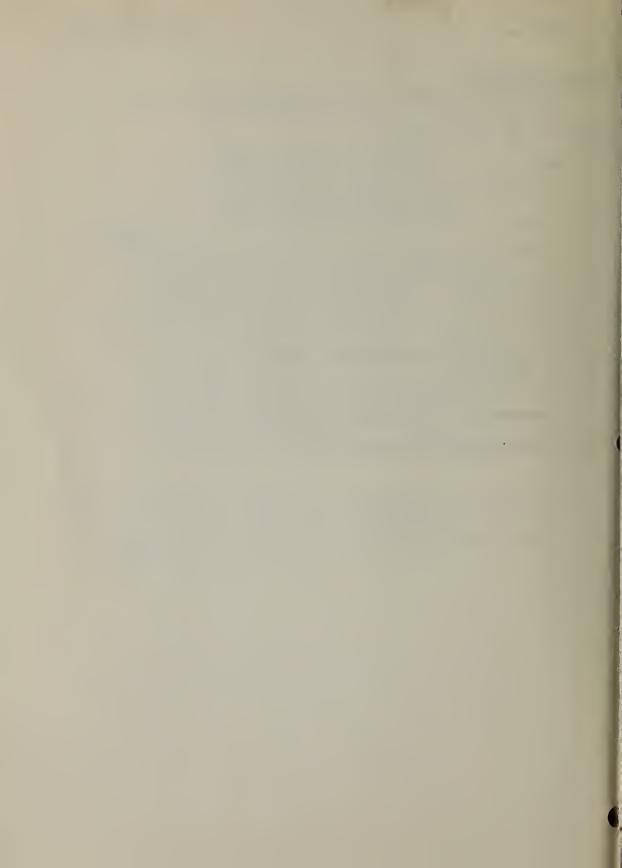
- 1) Enter "2" in column 65 of card 4 of the data deck.
- 2) Behind the last card of the deck add the following in the order indicated
 - a) a card with $\Sigma_{\rm p}$ in columns 21 + 35 (E format).
 - b) The matrix A_p in accordance with the matrix entry format described later.
 - c) λ_p is entered as a single row matrix.

Note: It is essential, of course, that the order of the adjustable λ so be the same in the problem and in the added matrix of normal equations.

MATRIX ENTRY FORMAT

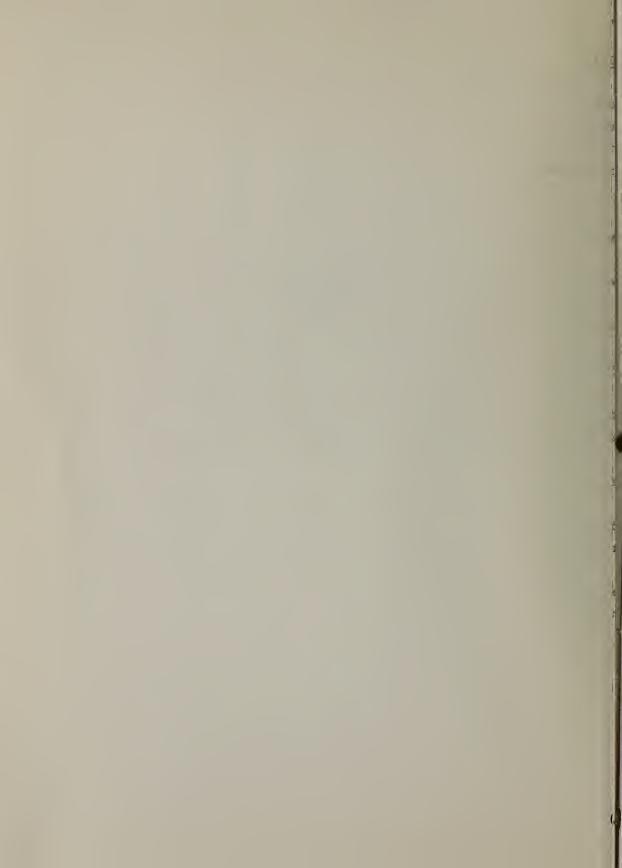
The following format is used in the program whenever a matrix is read in for special purposes:

Termination of matrix input is indicated by a card with "26" in column $3 \rightarrow 4$.



SECTION IV

OUTPUT



OUTPUT

Routine printout is produced for every problem deck submitted to SAAM. Special printout is added, where needed, for certain model types. Optional output is also available at the users request. This includes punched as well as printed output.

Routine printout includes:

- l. A listing of the problem deck with each card printed as reformatted by SAAM.
- 2. SAAMs reorganization of the information in the problem deck.
- 3. Parameter values and a table of the initial solution values. (Zeroth iteration)
- 4. Results for each iteration associated with the fitting of the data.
- 5. Final results which include parameter values and the corresponding solution table for the "best fit" with estimated standard errors, and correlation coefficients.

Optional printout includes items requested under OPTIONS entries (card 4).

Routine and optional outputs are described in greater detail under each of the printout headings. These are given below in alphabetic order.

Special outputs in connection with particular model types are described separately at the end under the appropriate model type or subroutine.

IV - 2 AUGUST 1966

A MATRIX BEFORE INVERSION - contains four partitions as shown below. Partition I contains coefficients A(I,J) of normal equations for lambdas only, A * RES = CR. Partition IV contains the matrix for normal equations to calculate sigmas and kappas

I	II
III	IA

Partition II contains matrix of coefficients $\partial \sigma/\partial \lambda$ and $\partial \kappa/\partial \lambda$. Partition III contains zeroes.

Option: Column 5, card 4

C(I) - denotes i th component.

CONAB - is a scaling factor for the RES vector to achieve a lower sum of squares The value of CONAB indicates the factor by which the calculated correction vector for the adjustable lambdas is multiplied.

CORRECTED SUM OF SQUARES OF PREVIOUS ITERATION. - Whenever statistical constraints are given, their statistical weights are renormalized in each iteration. To compare the sums of squares of two iterations-as a test of convergence--the sum of squares of a previous iteration is recomputed with weights assigned in the current iteration.

CORRECTIONS FOR ADJUSTABLE LAMBDAS - lists the RES vector as it will be used in the current iteration. The order is that of the adjustable lambdas.

CORRELATION COEFFICIENTS - the matrix of correlation coefficients for lambdas, sigmas and kappas is partitioned as follows:

λ ' s	0
0	σ's and κ's

The adjustable parameters appear within each partition as ordered under PARAMETERS but with the Lambdas first, then Sigmas, then Kappas.

COVARIANCE MATRIX - covariances for lambdas, sigmas and kappas. Printout is partitioned as follows:

covariance matrix of lambdas	0
0	covariance matrix of sigmas and kappas

Option: column 2, card 4

CR VECTOR - vector elements CR(I) of normal equations A * RES = CR Option: column 5, card 4

D - the internal order of data, is given as the first column of the solution table. Data are ordered by t values within each block delineated by t-interrupt control cards. FINAL VALUES - full printout of values for the "best fit" arrived at in the run. Included is a table of dependent and adjustable parameters with their estimated standard and fractional deviations, and the matrix of correlation coefficients.

INFORMATION CONNECTED WITH CALCULATION AND MODIFICATION OF RESthe RES vector as solved for from the normal equations is modified and values connected with this modification are printed in table form. (Intended as an aid in the program development).

INITIAL CONDITIONS - is a table that gives, for each component (C(I)), the F(I,0), the type of component (JUDY(I)), the changes in F(I,t) at the t-interrupt (QP(I)), and the vectors V(I) and U(I) as specified by the problem deck.

JUDY(I) - is a code that defines the <u>type</u> of <u>component</u>. JUDY(I) = 1 means that component I is a function $f_i(t)$. The code "2" signifies a summing component.

K - represents Kappa

LITTLE A BEFORE MODIFICATION - is the triangular matrix a derived from the normal equations matrix A:

 $a^{T}a = A$

Option: column 5, card 4.

LITTLE A-INVERSE BEFORE MODIFICATION - is the inverse of "LITTLE A", a-1, derived from the normal equations matrix A

 $a^{T}a = A$

Option: column 2, card 4.

PARTIALS OF DATA POINTS WITH RESPECT TO ADJUSTABLE LAMBDAS - lists, in the first two columns of the table, the component number and t-value of a datum. The remaining columns, following the order of the adjustable lambdas, list $\partial q_k(t) / \partial \lambda_j$. Each datum is given in the order in which it is stored internally. Partials for statistical constraints follow partials for the data.

Option: column 3, card 4.

PARTIALS OF SUM OF SQUARES WITH RESPECT TO ADJUSTABLE PARAMETERS TOTAL SS - gives the partial of the sum of squares for all the
components with respect to each adjustable parameter.

FOR COMPONENT SS - gives the matrix of the partial of the sum of squares for each component with respect to each adjustable parameter. The rows correspond to the parameters and the columns to the components.

Option: column 3, card 4.

PLOT - a semi-logarithmic or arithmetic plot of the calculated and observed data. Each component which has three or more data points is plotted unless all points have identical values. In the case of the semi-log plot a) negative values will result in a diagnostic and no plot, b) off scale values are displaced by multiples of two decades to bring them onto the plot. If calculated and observed values are unequally cycled, a C is printed at the top of the graph. An asterisk, printed next to the "t" value, indicates that the scale has been stretched at that point to separate two data, with different t values, but which would have printed on top of each other because of the limited resolution. An integer, printed at the top of the graph, records the number of data plotted at the same "t" value when it exceeds one.

IV - 5.1 August 1966

The symbol "+" in the plot indicates a calculated datum. The symbol "*" in the plot indicates an observed datum. The symbol "x" indicates both calculated and observed data having the same "print" value. It should be recognized that the plot has limited resolution, defined by the separation of consecutive spacings in the printer. For the semi-log plot the resolution is about 3 percent.

Option: column 4, card 4

$$QO(I)$$
 - represents $q_i^O(t)$

QP(I) AT X - is the value that will replace or be added to the current value of F(I,T) as instructed by the t-interrupt control card, when t=X.

REORGANIZED PROBLEM INFORMATION - includes:

- 1) the version of SAAM used, the number of components specified for the model, and the number of data points.
- 2) an expanded list of the data with modifications called for by control cards and with normalized statistical weights.
 - 3) the initial conditions of the problem, F(I,0), changes in

F(I) at t-interrupts, JUDY(I), V(I) and U(I).

- 4) the parameter values listed as adjustable, dependent, fixed. Minima and maxima are given for adjustable parameters. Relations of dependent parameters are expressed in terms of non-dependent parameters.
- 5) statistical constraints and f-dependence, as interpreted by SAAM.
 - 6) special output as called for.

RUNNING TIME = X - gives the time (in computer clock units) it took to run the problem.

Option: column 1, card 1

SIG - is the mean weighted variance of the data. The initial estimate of its value is made from the information in the input deck. Subsequent values are based on the solutions.

SOLUTION - the first solution is considered the zero-th iteration and is based on the set of parameters initially given. A new list of parameter values is given for each t-interrupt if the values change. Included in the output are:

1) the model code

2) SIG as estimated from the input

3) $\lambda_{i,i}$ values based on the initial parameter values

$$(\lambda_{jj} = -\sum_{i\neq j} \lambda_{ij})$$

4) a table of calculated results with headings for D (the datum number), C (the component number), t, $q_k(t)/\kappa$, κ , $q_k(t)$, $q_k^0(t)$, $(q_k^0(t) - q_k(t))$ and $q_k(t)/q_k^0(t)$.

5) a weighted sum of squares for all the data, for each COMP and for the block of statistical constraints.

5) SIG

STARTING TIME = X - gives the clock reading at the start of a problem.

Option: column 1, card 1.

TOTAL RES FOR ITERATION - the total adjustment to lambdas made during an iteration.

PUNCHED OUTPUT

- A-MATRIX the diagonal and upper half of the A-matrix for adjustable lambdas is punched out. The form used is that described under matrix entry format in the input section.

 Option: column 5, card 4
- COVARIANCE MATRIX the diagonal and upper half of the covariance matrix for adjustable lambdas are punched out in matrix entry format.

Option: column 2, card 4.

CR-VECTOR - the right side of the noraml equations for adjustable lambdas is punched out as the first row of a matrix, in the matrix entry format.

Option: column 2 or 5, card 4.

MATRIX CODE CARD- one of these cards is punched out preceding an A-MATRIX or COVARIANCE MATRIX

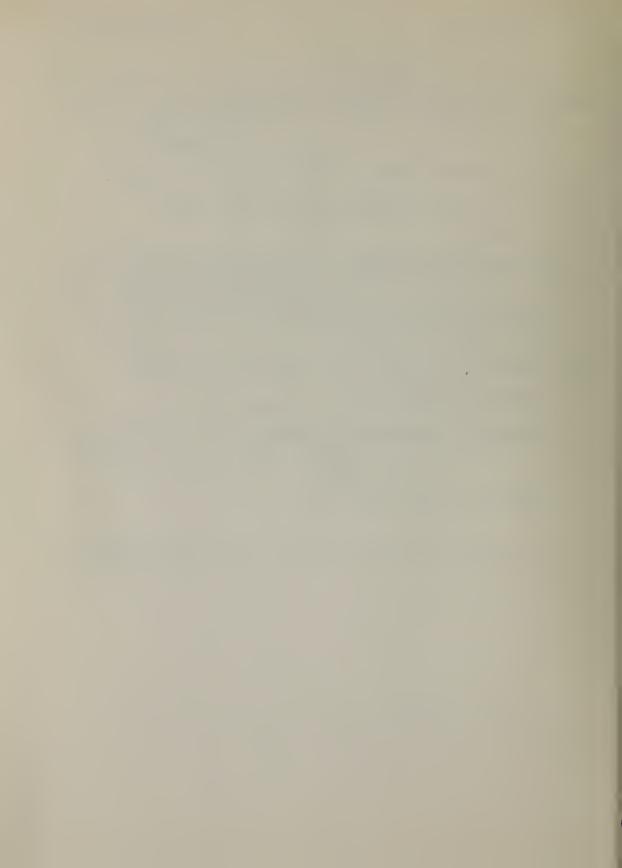
column 1 → 10 integer portion of problem number

column 11 → 20 code for type of matrix

"1" for COVARIANCE MATRIX

"3" for A-MATRIX

column 21 + 35 the value of SIG



SECTION V
DIAGNOSTICS



DIAGNOSTICS.

The program contains a large number of internal checks which may result in diagnostic printout. If the problem calculation terminates because of a diagnostic, the program automatically proceeds to the next problem. This section contains an alphabetic listing of the diagnostics. Those that cause termination are marked with an (H). The number of the subroutine that produces the diagnostic is listed at the right. Sometimes a single input error produces multiple diagnostics.

A SUBSCRIPT (I) OF PARAMETER (J) IS INCORRECT.	(H)	1
The subscript may not be greater than the number		
of components in the problem.		
ADDING LAMBDA (0, J) HAS EXCEEDED LIMIT OF I.	(H)	8
A $\lambda_{0,i}$ is added to the parameter list for every		
component that does not have a $\lambda_{0,i}$ read in.		
ADDITIONS TO INIT. COND. NOT PERMITTED.	(H)	147
The codes entered as initial conditions cannot		
be changed at a t-interrupt. Model Code 18.		
ALL VALUES IN COMPARTMENT I ARE NEGATIVE. LOG PLOT IS		
IMPOSSIBLE.		84
ALL WEIGHTS = 1.	(H)	2
No weights were assigned to the data and the		
program has assigned a weight of 1. to each		
datum and set the number of iterations to zero.		
ALL WEIGHTS FOR COMPONENT (I) ARE ZERO, THEREFORE		
KAPPA (I) CANNOT BE VARIABLE.	(H)	19
An adjustable kappa cannot be calculated for a		
component if all data for that component have		
zero statistical weight.		
AMT. COMP. I SET = + 10.E12		46
An amount calculated for component I has been set		
at ± 1012 in order to avoid overflow or underflow		
on the computer (i.e. the calculated value was		
outside the limit set at $\pm 10^{12}$). Model codes 1 and 4		
AT MATRIX OVERFLOW.	(H)	97
The storage of information has exceeded the available		
storage locations. Model Code 3.		
AT-MATRIX OVERFLOW.	(H)	98
Matrices and related information have exceeded		
the available storage. Model Code 11.		
AT-MATRIX OVERFLOW. ITER. SET TO ZERO		135
Storage space for added matrix is insufficient.		
Only the initial solution is made, and without		
the matrix information.		

AT T = X EXPONENTIAL LIMITED TO E**30.		39
The amount calculated at t = X exceeded	e ³⁰ .,	
a limit set in the program. The amount		
at e ³⁰ and the problem continued. Mode	el Code 9.	
AT T = X LAMBDA $(I,J)*$ Y SET = 1.069 E 13		56
An exponent, λt , has exceeded 30. and be	een set	
equal to 30. Model code 2.		
AT $T = X$ LAMBDA $(I,2) = Y$		148
The Gaussian function called for cannot	be	
calculated and $f_i(t)$ for that value of t	5	
remains zero. Model Code 18.		
CODE INCORRECT FOR F(I).	(H)	147
The request for calculations as entered	under the	
initial conditions heading includes an i	incorrect	
component number or operational code. M	Model Code 18.	
COMP (I) ISOLATED FOR STEADY STATE CALC. SINC	CE L(I,I) = 0.	57
COMPONENT (I) NOT IN MODEL BUT INITIAL CONDIT	CION GIVEN. (H)	9
The component named under the initial co	onditions	
heading has an index greater than the hi	ghest	
index in the model.		
COMPONENT NUMBER (L) FOR DATUM (I) EXCEEDS N.	(H)	2
A data point has been entered for compan	tment L,	
$\mathtt{L} > \mathtt{N}$, the number of components specifie	ed for	
the problem.		
COVARIANCE MATRIX IRREGULAR		41
Negative diagonal elements resulting from	m	
inversion of ill-conditioned matrices ma	ıy.	
cause this diagnostic.		
DATA DELETED FOR T = X		68
The data for t given by the diagnostic i	s incomplete	
and the point has been dropped from the	data list	
in the solution. Model Code 5.		

DATA	EXCEED I.	(H)	2
	I is the limit for number of data entries.		
DATA	INCOMPLETE		68
	Some information in the data list is missing.		
	A complete set of observations must be		
	entered as data at each t. Model Code 5.		
DATA	INDIV. I INCOMPLETE.	(H)	98
	Data giving the values for individual I		
	are missing. Model Code 11.		
DATA	INSUFFICIENT.	(H)	68
	There are not enough data given (correctly)		
	to continue the solution. Model Code 5.		
DATA	PLUS STATISTICAL CONSTRAINTS EXCEED I.	(H)	7
	The number of data entries <u>plus</u> the number		
	of statistical constraints is limited to a		
	maximum of I.		
DATA	STORAGE EXCEEDED.	(H)	97
	Information is stored jointly with the partials		
	matrix. This diagnostic results when the space		
	is insufficient to store all the information		
	given. Model Code 3.		
DEGRI	EES OF FREEDOM LESS THAN 3.	(H)	4
	The number of weighted data points minus the		
	number of adjustable lambdas is less than 3.		
	The solution will proceed if an estimate of SIG		
	exists.		
DEPE	NDENCE DIAGNOSTIC. NO PARAMETER (I,J) IN LIST.	(H)	6
	The dependence relations include a parameter	, ,	
	which is not in the parameter list.		
DEPE	NDENCE DIAGNOSTIC. PARAMETER (I,J) IS NOT DEPENDENT		
	BUT DEPENDENCE IS GIVEN.	(H)	6
DEPE	VDENCE MATRIX IS SINGULAR.	(H)	11
	Insufficient (or incorrect) dependence		
	relations were entered.		

DEPENDENCE ON PARAMETER (I,J) HAS BEEN ENTERED TWICE.	(H)	6
A single constraint has two terms		
involving parameter (I,J).		
DEPENDENT PARAMETER (I) UNDEFINED.	(H)	11
Give dependence relation for the I th parameter		
DIVIDING BY O.	(H)	109
Model Code 13.		
ENTRY CONTROL CARDS INCOMPATIBLE.	(H)	2
Relative weights for some of the data points		
cannot be combined with absolute weights for		
other data points.		
ERROR IN MATRIX READ-IN.	(H)	135
The matrix supplied as additional information		
under special options (card 2) has been		
punched incorrectly.		
ESTIMATE OF ABSOLUTE DEVIATION OF DATA NEEDED.	(H)	19
The degrees of freedom are less than 3 and		
calculation cannot proceed without		
additional information		
EXCESS DEPENDENTS = I.	(H)	11
There are I more dependent parameters than		
storage will allow.		
F(I) CODES ILL-DEFINED.	(H)	147
The codes entered under initial conditions		
are in question. Model Code 18.		
F(I) = O. $F(J)$ NOT COMPUTED.		147
The calculation of F(J) is omitted (it is		
set to zero) since it requires division		
by F(I) which is zero. Model Code 18.		
FUNCTION INPUT ERROR.	(H)	97
Model Code 3.		
FUNCTION X NOT IN DATA.	(H)	97
Model Code 3.		
GIVE DEPENDENCE RELATION FOR PARAMETER (I,J).	(H)	6

HALT DIVIDING BY ZERO.	(H)	108
Model Code 12.		
INITIAL CONDITIONS GIVEN FOR SUMMING COMPONENT (J).	(H)	5
Initial conditions may not be given for a summing		
component.		
INITIAL CONDITIONS NEEDED.	(H)	27
See requirement under Model Code ased.		
INITIAL ESTIMATE LAMBDA (I,J) OUTSIDE LIMIT. ITERATIONS		
SET TO ZERO.	(H)	4
An upper or lower limit for $\lambda_{i,j}$ is violated by the		
initial estimate of the value of $\lambda_{i,j}$. A zero iter-		
ation calculation is performed and the problem is		
halted.		
JJ CALCULATION EXCEEDS STORAGE.	(H)	11
The information for $\lambda_{j,j}$ calculation is stored in		
the dependence matrix and has exceeded the space		
available. This can be corrected by reducing the		
number of dependent parameters and/or, if some		
component numbers have been skipped, renumbering		
to reduce the total number of components.		
KAPPA (I) CANNOT BE VARIABLE BECAUSE ALL SIGMAS INTO		
SUMMER (I) ARE NOT FIXED.	(H)	12
Either κ_{i} or σ_{ji} must be fixed to permit solution		
of the model.		
L(I,I) = 0. C(I) ISOLATED FROM SYSTEM FOR CALC.		141
Component (I) cannot be included for steady		
state calculations. Model Code 16.		
LAMBDA (I,I) = 0. COMP. (I) ISOLATED FROM SYSTEM FOR		
CALCULATION OF U OR V.		42
In the calculation of steady state values		
component (I) cannot be included in the system.		
LAMBDA (I,O) UNDEFINED.	(H)	4
The second subscript of a lambda cannot be zero.		

LAMBDA MATRIX SINGULAR.	(用)	141
The matrix of lambdas cannot be inverted		
Model Ccde 16.		
LAMBDA (0,1) NEEDED.	(H)	104
Model Code 10.		
LAMBDAS INCORRECT.	(H)	98
Lambda (0,1) must be entered for each component.		
Model Code 11.		
LIMITS PARAMETER (I,J) INCORRECT.	(H)	1
Lower limit higher than upper limit?		
MATRIX I.D. FOR INDIV. I INCOMPLETE.	(H)	98
The information on the card preceding a matrix		
has one or more entries missing. Model Code 11.		
MATRIX INPUT ERROR.	(H)	97
The matrix input is incorrectly punched.		
Model Code 3.		
MATRIX INPUT INCORRECT.	(H)	103
The matrix reading routine has found the matrix		
dimensions, as punched, incompatible either		
with the dimensions of the matrix required by		
the problem, or with the subscripts of a matrix		
entry, as punched.		•
MATRIX N.G. FOR I.	(H)	98
The matrix input for individual I, is		
incorrectly punched. Model Code 11.		
MATRIX SINGULAR.	(H)	57
The matrix used in the solution is singular.		
Model Code 3.	, ,	
MODEL NOT SUITABLE FOR ANALYTIC SOLUTION.	(H)	17
The model requires the use of the		
differential equations solution, model types 1 or 4.		
NO ADJUSTABLE LAMBDAS. ITERATIONS SET TO ZERO.		19
If there are no adjustable lambdas the number		
of iterations is set to zero.		(=
NO ADJUSTABLE PARAMETERS.		67

NO PARAMETER (I,J) IN LIST BUT STATISTICAL CONSTRAINT GIVEN.	(H)	7
Parameter (I,J) entered in a statistical		
constraint, is not in the list of parameters.		
NO. OF ADJUSTABLE PARAMETERS EXCEEDS I.	(H)	5
NO. OF DEPENDENTS EXCEEDS I.	(H)	1
NO. OF PARAMETERS EXCEEDS I.	(H)	1
NO. OF STEPS NEG. FOR CALC. OF DATUM I.	(H)	21
An inconsistent t-interrupt entry has probably		
resulted in a negative t increment.		
OVERFLOW COMPUTING F(I) AT T = X.		147
The solution in progress is completed and the		
problem is terminated. Model Code 18.		
OVERFLOW IN COMP. I AT T = X.	(H)	109
Model Code 13.		
PARAMETER DEPENDENCE ON C(I) INCORRECT.	(H)	1
I probably exceeds the highest component index.		
PARAMETERS I AND J ARE DUPLICATES.	(H)	19
A parameter has been entered twice in the		
input data.		
PARAMETER I = X, NOT PUNCHED.		136
The limits of the floating point field were		
insufficient to accommodate the parameter value.		
PARTITION I OF THE MATRIX IS SINGULAR. THE FOLLOWING		
ADJUSTABLE PARAMETERS ARE INVOLVED.	(H)	71,14
Symmetric matrices are partitioned into independent		
blocks for inversion. A partition involving the		
listed parameters is singular. At least one of the		
parameters in this block is dependent.		
RATIO OF CALCULATED SIGMA TO ESTIMATED SIG = X, ITERATIONS		
SET TO ZERO		29
The deviation of the calculated from the observed		
values is more than ten times greater than implied		
by the input estimate of the errors. Better initial		
estimates of parameters or larger estimates of		
standard deviations of data are needed.		

SIG = 0. RES. NOT MODIFIED		134
The RES vector resulting from solution of the		
normal equations could not be modified because		
SIG = 0., and modification includes a calcula-		
tion requiring division by SIG. The solution		
continues with the unmodified RES.		
SIGMA - KAPPA MATRIX IS SINGULAR.		23
The matrix of coefficients of the normal equations		
used to calculate $\sigma^{\mathfrak{t}}$ s and $\kappa^{\mathfrak{t}}$ s is singular		
SIGMA KAPPA MATRIX SINGULAR.	(H)	34
The matrix of normal equations for the solution		
of sigmas and/or kappas is singular.		
SPREAD OF VALUES FOR COMPARTMENT I EQUALS ZERO.		84
Plot will be omitted.		
SQUARE ROOT UNDEFINED.	(H)	108
The result of the calculation would be an		
imaginary number. Model Code 12.		
STD. DEVS. FOR I GIVEN WITH MATRIX FOR J.	(H)	98
STORAGE OVERFLOW.	(H)	147
The available storage is insufficient for the		
calculation of codes submitted. It may be		
possible to simplify the input to fit within		
available storage. Model Code 18.		
AT T-INTERRUPT I EXCEEDED BY DATUM J.	(H)	2
The T value of datum (J), in the block terminated		
by T-interrupt card (I), exceeds the T value of		
the T-interrupt.		
T-INTERRUPT DIAGNOSTIC. A COMPONENT NO. EXCEEDS N.	(H)	32
The subscript of a t-interrupt entry exceeds the		
number of components in the model.		
T-INTERRUPT DIAGNOSTIC. PARAMETER (I,J) OR PARAMETER (K,L)		
NOT IN LIST.	(H)	32
A parameter to be changed at a t-interrupt is not		
in the original parameter list.		

T-INTERRUPTS EXCEED I.	(H)	2
I is the maximum number of t-interrupts permitted.		
THE LAMBDA MATRIX IS SINGULAR		42
In the calculation of compartment sizes, V, the		
λ matrix is singular. Model Code 1.		
TIME ALLOWED EXCEEDED AT T = XX. INCREASE TIME FACTOR		
IF DESIRED.	(H)	21
Program estimates computation time and limits		
computations to a preset internal reference. This		
can be changed by a Time Factor entry on card 3.		
TOO FEW STEADY STATE EQUATIONS.	(H)	97
The number of equations must be equal to the		
number of components. Model Code 3.		
TOO MANY COMPONENTS IN MODEL.	(H)	2
TOO MANY KAPPAS LISTED.	(H)	3
TOO MANY STEADY STATE EQUATIONS.	(H)	97
The number of equations must be equal to the		
number of components. Model Code 3.		
V AND U MAY NOT BOTH BE GIVEN.		42
No compartment sizes (V) may be given if any		
steady state inflow rates (U) are given, and		
vice versa. Model Code 1.		
VALID ONLY FOR NON-SUMMERS.		14
Information already available in storage is		
printed out but is valid only for the f of		
the model.		
VARIANCE NEGATIVE		69
A standard deviation cannot be calculated because a		
diagonal element of the covariance matrix is		
negative.		
VARIANCE NEGATIVE, S. D. SET TO ZERO		42
A diagonal element of the covariance matrix is		
negative and its square root (the standard		
deviation) cannot be calculated.		

WEIGHTS FOR COMPONENT (I) AR	RE ZERO THEREFORE
------------------------------	-------------------

SIGMA (J,I) CANNOT BE ADJUSTABLE.

(H) 19

An adjustable sigma cannot be calculated if the data for the summer component have zero statistical weight.

ZERO DIAGONAL ELEMENTS MATRIX IS SINGULAR

(H) 44

One or more diagonal elements of the symmetric matrix being inverted are zero.

ZERO DIVISION IN COMP. I. T = X

45

Calculation of the Ith component called for division by zero at the point whose T value is X. Model Code 7.



SECTION VI

MODEL TYPES



Model Types

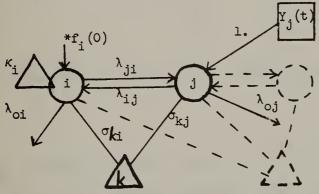
1. Linear differential equations with constant coefficients:

$$\frac{\mathrm{df}_{\mathbf{j}}(t)}{\mathrm{dt}} = \sum_{\substack{i=1\\i\neq j}}^{n} \lambda_{\mathbf{j}i} f_{i}(t) - \sum_{\substack{i=0\\i\neq j}}^{n} \lambda_{\mathbf{i}j} f_{j}(t) + Y_{j}(t)$$

Initial conditions: $f_{j}(0)$

$$q_k(t) = \kappa_k \sum_{j \neq k} \sigma_{kj} f_j(t)$$
 or $q_i(t) = \kappa_i f_i(t)$

The λ_{ij} are time independent. $Y_j(t)$ is an arbitrary input function into j. Equivalent schematic:



Computational procedure.

The differential equations are solved using a 4th order Runge-Kutta method.

In addition and independently of the above solution, a steady state solution V can also be obtained from a constant input vector U, entered separately. In matrix notation this is given as

$$V = \lambda^{-1} U$$

or

$$U = \lambda V$$

where U and V are vectors and λ is the matrix of coefficients:

$$\lambda = \begin{vmatrix} \lambda_{11} & -\lambda_{12} & -\lambda_{13} & \cdots \\ -\lambda_{21} & \lambda_{22} & -\lambda_{23} \\ -\lambda_{31} & -\lambda_{32} & \lambda_{33} \end{vmatrix}$$

At present these calculated values cannot be fitted against observed values.

Special Inputs:

Card 4: enter "1" under MODEL CODE. This entry may be left blank, in which case the program will try to use model code 2, if the problem meets the requirements for that model code. If not, it will use model code 1.

Initial conditions: enter initial conditions for differential equations, f_i(0), under INITIAL CONDITIONS.

Enter either the vector V or the vector U in their appropriate fields, if a steady state solution is

desired. When an entry U_i (or V_i) is omitted it is automatically set to zero by the program.

Special Outputs:

INVERTED LAMBDA MATRIX (Option).

U(I), V(I) and R(I,J), when steady state solutions are requested.

$$R(I,J) \equiv \lambda(I,J)*V(J)$$

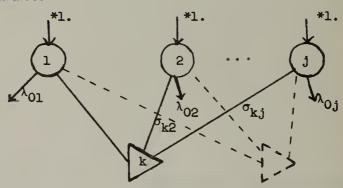
VI - 4 August 1966

2. Sums of Exponentials

$$f_j = e^{-\lambda_{oj}t}$$

$$q_k = \kappa_k \sum_{i=1}^{n} \sigma_{ki} f_j(t)$$
 or $q_i = \kappa_i f_i(t)$

Equivalent schematic



Computational procedure:

Evaluation of e oj for each datum

Model code: 2 (column 50, card 4)

User may leave code "blank" in which case program will choose model code 2 if it can, or else it will choose either model code 1 or 4, whichever is appropriate.

3. Similarity Transformation (MAPPING)

This SOLVE routine performs a similarity transformation on a given matrix M:

$$F = \lambda M \lambda^{-1}$$

F, λ and M are $n \times n$ matrices.

Option A:

where F(I,J) is the I^{th} row and J^{th} column element of the matrix F for $I \neq 0$, and $F(0,J) = \sum_{I=1}^{n} F(I,J)$

$$f_2(t_{ui}) = U(I)$$

 $f_2(t_{vi}) = V(I)$

where U(I) and V(I) are solutions of the simultaneous set of

2n linear equations

$$\begin{cases} \sum_{J=1}^{n} F(I,J)V(J) - U(I) = 0 & I = 1, 2, ..., n \\ \sum_{K=1}^{n} A(I,K)V(K) + \sum_{M=1}^{n} B(I,M) U(M) & I = 1, 2, ..., n \end{cases}$$

A(I,K), B(I,M) and C(I) are required for the calculation of U(I) and V(I) and are entered by the user under special input described later.

$$f_2(t_{rij}) = R(I,J)$$

where $R(I,J) = f_1(t_{ij}) \times V(J)$. The R(I,J) are calculated after V(J) are determined.

$$f_2(t_{X\dot{1}}) = X(I)$$
where $X(I) = \sum_{K} D(I,K)V(K) + \sum_{I} E(I,J)U(J)$

D(I,K) and E(I,J) are entered as <u>special input</u> described later. The X(I) are calculated <u>after</u> the V(K) and U(J) are determined.

Option B

$$\begin{aligned} \mathbf{f_1}(\mathbf{t_{i,j}}) &= & - & \mathbf{F}(\mathbf{I},\mathbf{J}) & \text{for } \mathbf{I} \neq \mathbf{J} \text{ and } \mathbf{I} \neq \mathbf{0} \\ &= & \mathbf{F}(\mathbf{I},\mathbf{J}) & \text{for } \mathbf{I} = \mathbf{J} \text{ and } \mathbf{I} = \mathbf{0} \end{aligned}$$

$$\begin{aligned} \mathbf{f_2}(\mathbf{t_{ui}}) & \\ \mathbf{f_2}(\mathbf{t_{vi}}) & \\ \end{aligned} \end{aligned} \quad \text{same as option } \mathbf{A}$$

$$\begin{aligned} \mathbf{f_2}(\mathbf{t_{rij}}) &= & \mathbf{f_1}(\mathbf{t_{i,j}}) \mathbf{V}(\mathbf{J}) \end{aligned}$$

 $f_2(t_{xi})$ same as option A

(Note: In linear compartmental systems with constant coefficients U, V, R and X are steady state quantities).

Special inputs:

Card 2: "n" (dimension of F(I,J)) under NO OF COMPONENTS.

Card 4: "3" under MODEL CODE

Data:

COMP NO.: "l." for f₁

"2." for f2

T: I + .01*J for F(I,J) [e.g. 1.02 for F(1,2)]

30. + .01*I for V(I) [e.g. 30.11 for V(11)]

60. + .01*I for U(I) [e.g 60.02 for U(2)]

100. + I + .01*J for R(I,J) [e.g. 101.02 for R(1,2)]

150. + .01*I for X(f) [e.g. 150.12 X(12)]

Initial Conditions:

No entries needed except when $f_2(t)$ computations are called for, in which case enter a "1." in columns (42 \rightarrow 55) of the "26" termination card for this block.

Lambdas:

Elements of $\lambda(I,J)$ matrix

Special:

Matrix M is entered after last "26" termination card of regular data deck. The format is as given in Section III 28. Each matrix is terminated by a card with "26" in column $3 \rightarrow 4$.

The constants A(I,K), B(I,M) and C(I) involved in the equations for \underline{U} and \underline{V} :

$$\sum_{K} A(I,K) V(K) + \sum_{M} B(I,M) U(M) = C(I)$$

are entered after the matrix M block, one card for each term of the equation in the following format: column $4 \rightarrow 5$ enter 30 for V(K), 60 for U(M) (integer)

column 9 → 10 enter K or M (integer)

column $13 \rightarrow 25$ enter A(I,K) or B(I,M) (decimal)

On the card containing the last term of each equation make the additional entries:

column 26 "="

column $27 \rightarrow 40$ enter C(I) (decimal)

The program requires that \underline{n} equations be entered. The entire set of equations is terminated by a card with a "26" in column $4 \rightarrow 5$. The constants D(I,K) and E(I,J) involved in the equations for X:

$$X(I) = \sum_{K} D(I,K) V(K) + \sum_{J} E(I,J) U(J)$$

are entered next under the following format, one card for each term:

column 3 → 5 enter "150 (integer)

column 9 + 10 enter I (integer)

column 19 \rightarrow 20 "30" for V(K), "60" for U(J) (integer)

column 24 + 25 enter K or J (integer)

column $27 \Rightarrow 40$ enter D(I,J) or E(I,J) (decimal)

The entire set of X(I) entries are terminated by a "26" in column $4 \rightarrow 5$. The X(I) values are entered under <u>Data</u> as described earlier.

Special outputs

LAMBDA MATRIX - is the matrix λ to be used to solve the equations $FV \,=\, U_{\bullet}$

LAMBDA-INVERSE MATRIX - is the inverse of the lambda matrix.

MATRIX - is the matrix, M, given in the input for solution of the equations $F = \lambda M \lambda^{-1}$.

STEADY STATE EQUATIONS - are linear equations in U and V to be solved given the matrix of $\lambda^{\dagger}s$

STEADY STATE FUNCTIONS - are additional constraints in U and V.

4. Ordinary non-linear differential equations

$$\frac{\mathrm{d}f_{\mathbf{j}}}{\mathrm{d}t} = \sum_{\substack{i=1\\i\neq j}}^{n} \lambda_{\mathbf{j}i}^{i} \quad f_{i}(t) - \sum_{\substack{i=0\\i\neq j}}^{n} \lambda_{\mathbf{i}j}^{i} \quad f_{j}(t) + Y_{j}(t)$$

$$\downarrow j = 1, \dots, n$$

$$\downarrow initial \ conditions: \quad f_{j}(0)$$

$$\downarrow q_{k}(t) = \kappa_{k} \sum_{\substack{j\neq k\\j\neq k}} \sigma_{kj}^{i} \quad f_{j}(t) \quad \text{or} \quad q_{i}(t) = \kappa_{i}^{i} \quad f_{i}(t)$$

$$\downarrow q_{k}(t) = \kappa_{k}^{i} \sum_{\substack{j\neq k}}^{n} \sigma_{kj}^{i} \quad f_{j}(t)$$

The parameters designated by a 'prime' can be f-dependent.

For example, let

$$\frac{df_{1}}{dt} = \lambda_{12}^{i}f_{2} - \lambda_{21}^{i}f_{1} + \lambda_{31}^{i}f_{1} + \lambda_{13}^{i}f_{3}$$

If $\lambda_{12}^{!} = \lambda_{12}^{}f_{h}^{}$, $\lambda_{21}^{} = \lambda_{21}^{}/f_{j}^{}$, $\lambda_{31}^{!} = \lambda_{31}/f_{i}^{}$, $\lambda_{13}^{!} = \lambda_{13}^{}$, then

$$\frac{\mathrm{df_1}}{\mathrm{dt}} = \lambda_{12} f_{\mathrm{h}} f_2 - \lambda_{21} f_{\mathrm{l}} / f_{\mathrm{j}} + \lambda_{31} + \lambda_{13} f_{\mathrm{3}}$$

Similarly, if $\mathbf{q}_7 = \kappa_7 \mathbf{f}_7$ and $\kappa_7^{\bullet} = \kappa_7/\mathbf{f}_6$, then $\mathbf{q}_7 = \kappa_7 \mathbf{f}_7/\mathbf{f}_6$

 $Y_{i}(t)$ is an arbitrary input function into j.

 7I-10 Aug. 1966

Computational procedure:

4th order Runge-Kutta method is used for solution of differential equations.

Special inputs:

Card 4 - enter "4" under MODEL CODE. If this entry is blank
the program will appropriately choose between models 1, 2,
or 4.

N's σ 's, κ 's--enter f-dependence information in columns 57 \rightarrow 59. Special outputs:

In case of interruptions in solution special intermediate results are printed.

5. Linear Combination of Spectra

$$f_j(t_k) = \overline{f}_j(t_k + \lambda_{j1})$$
 $j = 2,3,...$

where $\bar{f}_j(t_k)$ are given values for spectrum \underline{j} at t_k and λ_{j1} is some arbitrary \underline{t} shift in the coordinate system for f_j .

$$q_{k}(t_{k}) = \sum_{\substack{j=2\\j\neq k}}^{n} \sigma_{kj} f_{j}(t_{k}) \qquad k = 2,3,...$$

Computational procedure: linear regression

Special inputs:

Card 4: enter "5" under MODEL CODE

Data: COMPONENT - index j of f

T - value of t_k . Every function $f_j(t_k + \lambda_{j1})$ must have a value at each t_k .

OBSERVED VALUE - $\overline{f}_{j}(t_{k}+\lambda_{j1})$ and $q_{k}(t_{k})$ values

 θ - derivative of $f_{j}(t_{k}+\lambda_{j1}),$ if available.

6. Sum of Gaussians and Exponentials

$$f_{j}(t) = \frac{e^{-(t-\lambda_{jl})^{2}/2\lambda_{j2}^{2}}}{\sqrt{2\pi} \lambda_{j2}}$$

$$f_h(t) = e^{-\lambda_{h3}t}$$

$$q_k(t) = \kappa_k \sum_{i \neq k} \sigma_{ki} f_i(t)$$

Special input:

Card 4 - "6" under MODEL TYPE

7. Population Survival Function

$$f_{j}(t) = f_{j}(0) e^{-\lambda_{j1}t} [1 - (1 - e^{-\lambda_{j2}t})^{\lambda_{j3}}]$$
 for $j > 3$

$$q_k(t) = \kappa_k \sum_{j \neq k} \sigma_{k,j} f_j(t)$$
 for $k > 3$

Special input:

Card 4 - "7" under MODEL CODE

8. Power Series

$$f_{j}(t) = t^{j}$$

$$f_{m+1}(t) = 1.$$

$$q_k(t) = \kappa_k \sum_{\substack{j=1\\j\neq k}}^{m+1} \sigma_{kj} f_j(t)$$

Special inputs

Card 4 - "8" under MODEL CODE

"m" in column 70

9. Special Function

$$f_j(t,\theta) = (1 + \lambda_{j1}\theta)e^{-\lambda_{j2}t(1 - \lambda_{j3}\theta)}$$
 $j > 3$

$$q_k(t, \theta) = \kappa_k \sum_{j \neq k} \sigma_{kj} f_j(t, \theta)$$
 $k > 3$

Special inputs:

Card 4 - "9" under MODEL CODE

11. Population Mean and Covariance Matrix

<u>Purpose</u>: Given a population of \underline{k} studies in which each study \underline{i} contains a set of \underline{n} parameters with values X_i $(X_{i1}, X_{i2}, \dots X_{in})$ and covariance matrix V_i , find the mean parameter values \overline{X} $(\overline{X}_1, \overline{X}_2, \dots \overline{X}_n)$ and the covariance matrix (\overline{V}) for the population.

Solution equations: the program solves the following set of simultaneous equations, approximately

$$\overline{\mathbf{x}} = \left[\sum_{\underline{i}} (\mathbf{v}_{\underline{i}} + \overline{\mathbf{v}})^{-1}\right]^{-1} \left[\sum_{\underline{i}} (\mathbf{v}_{\underline{i}} + \overline{\mathbf{v}})^{-1} \mathbf{x}_{\underline{i}}\right]$$

$$\overline{v}_{\ell m} = \frac{1}{k-1} \sum_{i} \sqrt{w_{i\ell} w_{im}} (x_{i\ell} - \overline{x}_{\ell}) (x_{im} - \overline{x}_{m})$$

where

$$\overline{v}_{\ell m} = (\ell, m)$$
 element of covariance matrix \overline{V}

ω = statistical weight of parameter ℓ, study i, internally calculated.

Special inputs:

Card 2 - NUMBER OF COMPONENTS = n = number of parameters

NUMBER OF ITERATIONS: Blank

Card 4

MODEL CODE: "ll"

Data (1):

COMP: Parameter number (say, j)

1: study number (2) <u>i</u> (any number $0. \rightarrow 999.$)

OBSERVED VALUE: the value of $X_{i,j}$ - parameter <u>j</u> in study <u>i</u>

WEIGHT: enter "l" directly or through control card Lambdas:

COMP NUMBER: subscripts for $\lambda_{\rm o,j}$ entered for j = 1, ..., n. No other entries are required under this format.

Additional Input:

Immediately after the standard deck the following are entered in the order indicated.

For each study (1):

Control card:

Columns 1 \rightarrow 10: The study number <u>i</u> (integer)

ll → 20: Code (integer) for the type of matrix input which is to follow

"l" - covariance matrix

"2" - correlation coefficient matrix with standard deviations on diagonal.

"3" - normal equations matrix

"4" - normal equations matrix followed by vector of standard deviations

(Any one of the above may be used as input matrix)

21 \rightarrow 35: SIG for study <u>i</u> (E format). (SIG = sum of squares of deviations divided by degrees of freedom.)

Matrix (3): See Section III-28

Vector: Same as matrix format (Section III-2.1)

This entry is required only if called for by code entered on "control card".

Footnotes:

- (1) Punched cards for these entries can be obtained in proper format for each study <u>i</u> by entering a "1" under <u>options</u> in either columns 3 or 5, when "running" study i under **its** model code.
- (2) Study numbers must be different from each other in the integer portion. They are ordered internally by their integer values and assigned internal numbers from 1 → k.
- (3) Since the matrices are symmetric, only upper-right or lower left portions (including diagonal) need be entered.

VI - 19 August 1966

Special outputs

A-MATRIX FOR POPULATION

A-MATRIX (OPTIONAL) is the A-Matrix for an individual in the population.

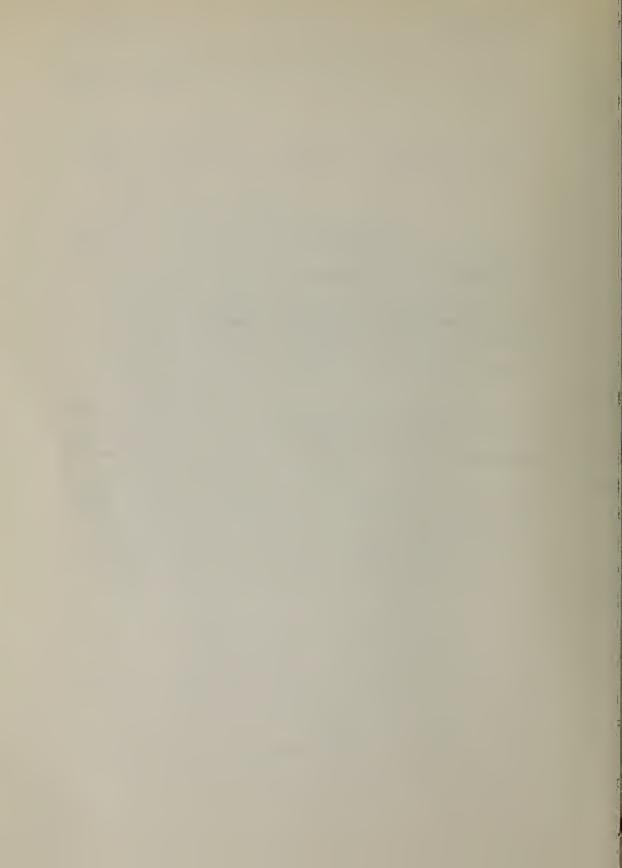
Option: Column 6, Card 4.

CORRELATION COEFFICIENT MATRIX FOR POPULATION

- INDIVIDUAL = I, CODE = J, SIG = X is the code card identifying, for the matrix which follows, the problem (INDIVIDUAL), the type of matrix (CODE) and SIG. The Code is "1" for a covariance matrix, "2" for a correlation coefficient matrix with the standard deviations as diagonal elements, "3" for the A-matrix and "4" for the A-matrix followed by the vector of standard deviations.
- MATRIX AS READ is the matrix supplied to the program for an individual in the population being studied.
- SIG FOR POPULATION = X is the mean variance of the parameters for the population being studied.
- VARIANCE CO-VARIANCE MATRIX FOR ADJ. POPULATION is the covariance matrix for the population calculated after the parameters (for each individual in the population) have been adjusted toward the mean within a 95% confidence limit.

SECTION VII

COMPUTATIONAL PROCEDURES AND METHODS



The following are the computational stages in SAAM connected with the solution of a problem:

Read-in

Set-up

Solve (zeroeth iteration)

Iterate: a) Partial derivatives

b) Parameter adjustment

Final Results

Wind-up

Special

Plot

READ-IN

A problem deck consists of a number of distinct blocks, each carrying a different type of information about a problem. Some computations are
intermixed with read-write instructions, but most occur after the deck is
read in.

The first four cards of the problem deck are stored in core. When "clocking" is requested, the clock time at the start of a problem is stored and printed.

The DATA block is read and stored in core next. Instructions carried by the Data Control Cards are executed during the read-in.

INITIAL CONDITIONS and the KAPPAS, LAMBDAS, and SIGMAS blocks are read after the DATA.

DEPENDENCE RELATIONS are read into temporary storage. Dependent parameters are expressed in terms of independent ones (adjustable and

fixed):

$$Ax = By$$

where x is the vector of the dependent parameters and y is the vector of the independent ones. A and B are matrices of coefficients. Solution for x gives:

$$x = A^{-1}$$
 By

The matrix A^{-1} B is stored for subsequent use.

STATISTICAL CONSTRAINTS are read, and stored jointly with the data to be used in the least squares fit.

T-INTERRUPT CHANGES IN $f_i(t)$ are read and stored in core.

T-INTERRUPT CHANGES IN PARAMETERS are stored on tape and brought into core each time they are needed.

Inputs required for special model types are read during the set-up wind-up and special computational stages of the problem solution.

Reorganization of data and parameters takes place during and after the read in. Data are rearranged, new parameters are added when required, internal codes are set up for computational control, etc. Some of the reorganized information appears in the print-out.

The input DATA are rearranged in order of increasing t within each t-interrupt block. In some model types data are added or deleted. A diagnostic usually explains deletions.

Statistical weights are assigned to the data. First, weights are assigned in accordance with the weight code. When weights are assigned to the data directly, they are entered as is. When a standard deviation (s.d.)

is assigned to a datum its weight (W) is calculated as:

$$W = \frac{1}{(s.d.)^2}$$

When a fractional deviation (f.d.) is assigned to a datum, the weight (W) is calculated as

$$W = \frac{1}{[(f.d.) * q^{O}(t)]^{2}}$$

where $q^{O}(t)$ is the OBSERVED value for the datum. When the standard deviation (s.d.) or observed value $q^{O}(t)$ are zero, the weight assigned to the datum is also zero.

After weights are assigned to all data, they are normalized so that the sum of the weights equals the number of data points having non-zero weights.

Weights assigned directly to data are considered <u>relative</u>, whereas weights derived from standard or fractional deviations are considered <u>absolute</u>. The program <u>does not permit the mixing of relative and absolute weight assignments in the input data.</u>

When the weights are absolute, it is possible to calculate a "readin" average variance (SIG) per datum:

$$SIG_{read-in} = (W_n)_k * (s.d.)_k^2$$

where $(W_n)_k$ is the normalized weight for any datum, k, having non-zero weight.

Weights (W_c) are assigned to the statistical constraints:

$$W_c = \frac{SIG_{read-in}}{(s.d.)_c^2}$$

where $(s.d.)_c$ is the standard deviation read in for the statistical constraint.

SET-UP

Computations to test and augment special information required for the particular model type are carried out here. Every model type has its own set-up routine.

SOLVE (Zeroeth Iteration)

Once the parameters, data and other entries are organized, a solution for the particular model type in the problem starts.

When a solution starts with a t-interrupt all changes in f_i and parameters are executed <u>first</u>. Values for the dependent parameters are then calculated from the stored dependence relations.

The solution proceeds in accordance with the equations defining the model type. $f_i(t)$ values are derived for each datum and for each of the statistical constraints.

Sigmas (and kappas) to yield a least squares fit of the data are calculated next from the linear regression equations:

$$\sum_{i} \sigma_{ki} f_i(t_k) = q_k^0(t_k) \quad \text{for all } k.$$

The calculated σ_{ki} , are then used to calculate $q_k(t)$. Comparison of $q_k^0(t)$ and $q_k(t)$ permits the calculation of a SIG_{calc}

$$SIG_{calc} = \sum_{k} \frac{[q_k^0(t) - q_k(t)]^2 W_k}{d.f.}$$

where d.f. are the degrees of freedom, the number of weighted data

VII-5 August 1966

points less the number of adjustable lambdas.

In subsequent computations, SIG alc is used in place of SIG read-in if it value is lower.

Weights for statistical constraints are recalculated when the value of SIG_{calc} is lower than the value of $SIG_{read-in}$:

$$W_c = \frac{SIG_{calc}}{(s.d.)_c^2}$$

after statistical weights are reassigned, weighted sum of squares and SIG values are calculated for all data and statistical constraints.

SIGcalc is compared with SIGread-in. If the ratio is greater than 100, the problem solution is terminated at the zeroeth iteration, implying that initial estimates for parameters are not good enough to continue. This termination can be overcome by improved initial estimates of parameters or by entering larger standard deviations for data. (This will not alter final least squares parameter values or their estimated uncertainties if statistical constraints are altered by the same factor)*. The latter change should only be made if convergence with poor initial estimates is possible or economical.

*Tentatively this can also be overcome by entering a large value of P on card 3. P = 3. is routinely used internally. P = 10000. would in almost every case evade the test.

ITERATIONS

A. Partial Derivatives

After the zeroeth iteration, partial derivatives of the calculated $\mathbf{q}_{k}(t)$ with respect to each of the adjustable lambdas are derived. The calculations are performed by numerical approximation

$$\frac{\partial q_k(t)}{\partial \lambda_{ij}} \approx \frac{\Delta q_k(t)}{\Delta \lambda_{ij}}$$

Each of the adjustable λ_{ik} is changed by a small fraction, P_1 , (Card 3) to a value $(\lambda_{ij} + P_1 * \lambda_{ij})$ and a new $q_k(t)$, designated as $q_k^p(t)$ is obtained using the procedure outlined under SOLVE. An approximation for the partials is obtained as

$$\frac{q_k^p(t) - q_k(t)}{p_1 * \lambda_{i,j}}$$

The value of P_1 , normally .01, can be changed on Card 3. The recalculated $\mathbf{q}_k^p(t)$ include readjusted sigmas and kappas, when the latter are adjustable or dependent. Partial derivatives are calculated for all data and statistical constraints.

Normal equations are derived from the matrix of partial derivatives, and an estimate for a correction vector (RES) for the adjustable λ_{ij} -- based on linear approximation theory -- is calculated:

$$RES = (a^{T}Wa)^{-1} a^{T}Wb$$

 \underline{a} is the matrix of partial derivatives, W is a diagonal matrix of the weights and b is the vector $[q_k(t) - q_k^0(t)]$.

B. Parameter Adjustment

After the correction vector is calculated the RES(I) are further modified one at a time, by a factor

$$\frac{\left[P * RES(I)\right]^{2}}{VAR(I)}$$

$$1 + \frac{\left[P * RES(I)\right]^{2}}{VAR(I)}$$

where P is a read-in constant (Card 3) and VAR(I) is the calculated variance for variable I. (When P is not entered a value of 3. is automatically assigned to it.) Basically, when a variance is very large compared to the calculated (RES)², the factor is very small, and when the variance is small, the factor goes to unity. Modification of the RES(I) starts with the last adjustable one. Once it is adjusted the remaining unmodified RES(I) are recalculated subject to acceptance of the values for the modified ones. Variances for the unmodified RES(I) are recalculated and used for subsequent adjustments.

The modified RES vector is added to the vector of adjustable λ° s, and the values are tested against the imposed upper and lower limits. If a limit is violated the total correction vector RES is scaled down to stay within the most restricting limit. The scaling factor is called CONAB.

A new solution, $q_k^p(t)$ is obtained for the adjusted lambdas. These, together with the $q_k(t)$ of the previous solution and the observed values $q_k^0(t)$ are then used to scale the RES correction vector further to obtain an improvement in the fit of the data. This scaling is based on a linear extrapolation using the relation:

$$CON_k = \frac{q_k^0(t) - q_k(t)}{q_k^p(t) - q_k(t)}$$
 $k = 1, ..., m$

from which an average scaling factor, CON, is calculated. Because of non-linearities, this adjustment is repeated until the new sum of squares improves by less than (1-CONMIN) of its previous value--or after three tries in any one iteration. The value of CONMIN is read in on Card 3.

If the sum of squares becomes worse, the RES vector is cut down by a factor of ten, and the procedure is repeated.

The best sum of squares obtained during the various adjustment stages is recovered as the final solution of the iteration. A single iteration involves the calculation of partials and the subsequent adjustment of the correction vector.

FINAL RESULTS

A problem terminates its iterations when the maximum number specified (Card 2) is reached or when fractional improvements in the sum of squares is less than (1-E). The value of E is entered on Card 3. The best solution is retrieved for the final results.

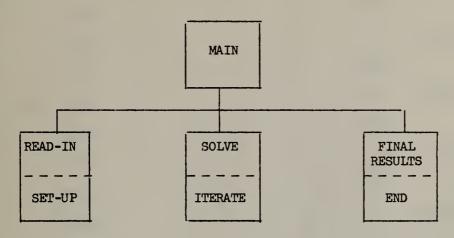
SECTION VIII

PROGRAM ORGANIZATION

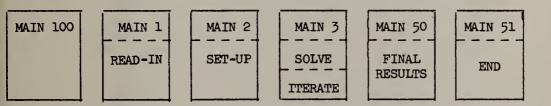


The control of the various computational stages of SAAM is governed by a single main program in an overlay version (FORTRAN IV) and by a series of main programs in a chained version (FORTRAN II). Schematically the two versions may be described as follows:

OVERLAY



CHAIN



Multiple links, each governed by MP3 and containing selected solution routines may be set up for the CHAIN. Dummy routines are used as needed to minimize core requirements.

MAIN PROGRAM (for overlay)

A single main program governs the program flow.

MAIN PROGRAMS (for CHAINS)

MAIN 100

MP 0 43

MAIN 1

MP 1 51

MAIN 2

MP 2 52

MAIN 3

MP 3 58

MAIN 50

MP 50 80

MAIN 51

MP 51 89

READ-IN

READO	1
READ1	2
READ2	3
READ3	4
READ4	5
READ5	б
READ6	7
RESRV1	8
read8	9
DEPCAL	11
k ø untj	12
PRINTL	13
DECIDE	17
ØRDER	18
TEST	19
READ7	32
HALFL	53
MATNV	64
CLKRD	72
PRINT5	73
YINV	78
READMX	103
ADDMAT	135

SET-UP		
JJCALC	10	
DEPEND	20	
MATINV	24	
SETUP	27	
SIZE SIZPRT MATDIV	42 110 44	(FORTRAN IV version)
SETUP7	47	
HALF2	54	
SETUP5	68	
SETP14	71	
CLKRD	72	
PRINT5	73	
SETP16	76	
AĬNA	78	
SETP3	97	
SETPll	98	
READMX	103	
SETP17	105	
SETP15	115	
ZGDAl	116	
EGDA3	118	
SETP18	119	
SETP19	120	
SETP20	121	
WCALC	129	

VIII-5 August 1966

SOLVE

All solution blocks	(of programs)	contain the following
JJCALC		10
PRINT2		14
DEPEND		20
STEP		21
DEQSOL		22
SCCALC		23
MATINV		24
SSDET		25
WTSUB		26
STDSS		28
SUBl		29
QCSUM		40
VIDTAM		44
HALF3		67
CLKRD		72
PRINT5		73
YINV		78
PRINT7		83
SETSTP		92
PRINT8		94
PARTC		95

and one or more of the following SOLV routines:

SOLV1	46)
STEP	21
SETSTP	92)
SOLV2	56
SOLV3	57
SOLV5	62
SOLV6	48
SOLV7	45
solv8	77
SOLV9	39
SOLVIO	104
SOLV11	99
SOLV12	108
SOLV13	109
SOLV14	112
SOLV15	114
ZGDA2	117
ZGDA3	118
solv16	141
SOLV17	93
sorvi8	147
GAUS	148
SOME	150
SOMEL	151
ERF	149
SOLV19 SOLV99	161 70
QSCALC	152

ITERATE

PRINT3	15
PRINT4	16
PRTIAL	30
AMX	31
DEVAMX	33
RESDET	34
ADDRES	35
CHNGA	36
CONDET	37
TRMNAT	38
PRINT6	74
HALF5	81
HALF6	82
NEQS	134

FINAL RESULTS

JJCALC	10	
PRINTS	14	
DEPEND	20	
MATINV	24	
cørcø	41	
SIZE SIZPRT MATDIV	42 1 10 44	(FORTRAN IV version)
HALF7	49	
CLŔRD	72	
PRINT5	73	
VIIV	78	
PRINT7	83	
PARTC	95	
PUNCH	133	
PUNCHI	136	

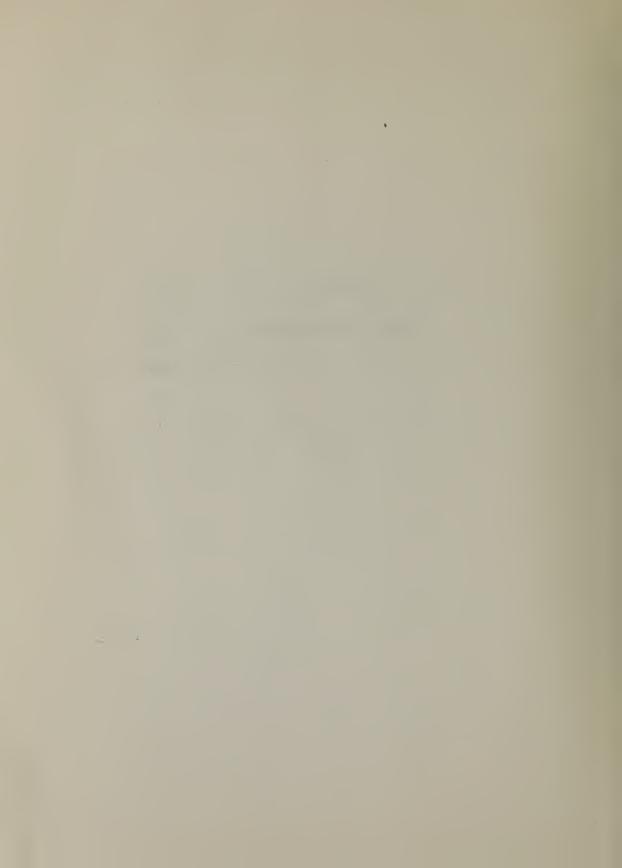
END

DEPEND	20
MATINV	24
MATDIV	7+7+
SPCL	55
SPCL1	59
SPCL3	60
PLOTT	61
PL Ø T	63
SPCL4	66
SPCL2	69
CLKRD	72
PRINT5	73
VIIV	78
PL Ø Tl	84
PLØT2	85
PLØT3	86
PLØT10	87
WINDUP	96
MNDP11	100
WNDP12	107
WNDP14	122
WNDP15	123
MNDP16	124
WNDP17	125
WNDP18	126
WNDP19	127
WNDP20	128
WCALC	129
PUNCH	133
half8	137
infø	138



SECTION IX

COMMENTS AND SUGGESTIONS



IX - 1 Aug. 1966

COMPUTING TIME

Problem Solution time refers to the total time necessary to run a problem.

Equation Solution time refers to the time required for a single solution of the model equations to yield values corresponding to all T values specified under "data".

The number of equation solutions (E) necessary to solve a problem cannot be predicted precisely but will lie in the range defined by:

$$(1+V)N + 1 \le E < (6+V)N + 2$$

where \underline{V} is the number of <u>independently variable lambdas</u> and \underline{N} is the number of iterations in the solution. For zero iterations (simulation) $\underline{E} = 1$.

The <u>time</u> for the solution of a <u>problem</u> equals the time for a single equation solution times the number of equation solutions involved.

The time for a single equation solution depends on the model employed.

- a) Analytic solution models. The time for these solutions is usually short and depends mainly on the complexity of the equations and on the number of data points.
- b) <u>Numerical solutions</u>. This applies mainly to the solution of differential equations. The time <u>for a single equation</u> solution is approximately proportional to the product

 $LM \times TM \times L$

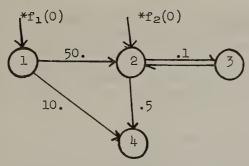
where: $LM = maximum value of \lambda_{jj}$

TM = highest T value for data

L = number of lambdas in problem (For an IBM 7094 a proportionality constant 1.6×10^{-3} will yield the time in seconds.)

IX-3 May 1967

T-interrupts may sometimes be employed to reduce computing time in the numerical solution of differential equations. It requires the reduction in the values of the largest λ_{jj} in the model, and can only be done if after such a change the solution remains effectively unaltered. Consider the following as an example:



The equation solution time of this model is governed by the largest λ_{jj} which is $\lambda_{11}=50.+10.=60.$ However, it is obvious that compartment $\underline{1}$ is essentially depleted after .1 units of time. Thus, a T-interrupt change at $\underline{T}=.1$, setting $\lambda_{21}=\lambda_{41}=0$ would not appreciably alter the solution and establish a new λ_{jj} maximum, namely, $\lambda_{22}=.1+.5=.6.$ From this time on the solution would proceed about 100 times faster.

CONVERGENCE, UNIQUENESS AND CONSISTENCY

To judge whether a solution has converged and, if so, whether it is consistent and unique, the following measures and hints are useful.

- a) Sums of squares (SS) for each "compartment" and total SS (including statistical information) are printed at the end of each iteration. It is necessary for convergence that the improvement in SS for the last iteration be small (a few percent or less compared to previous iteration). This in itself, however, is not sufficient to guarantee convergence.
- b) In each iteration a set of corrections is calculated for the independently variable parameters. These corrections are then adjusted by a <u>factor</u> to optimize the fit of the data. The ratio between the actual corrections used and the original corrections calculated is defined <u>CONAB</u> and its value is printed out. CONAB values close to unity at the end of an iteration suggest proper convergence. CONAB values much less than unity suggest that the model may be ill-conditioned, or be non-unique and that convergence to a least squares fit may be very slow.
- c) The magnitude of the correction calculated in the beginning of an iteration becomes small compared to the value of the parameter in the neighborhood of a least squares fit.
- d) Estimated Standard Deviations are printed out with the final results. These are determined at the <u>beginning</u> of the last iteration. They approximate the "true" estimated standard deviations only if the problem is near a least squares solution at the beginning of the last iteration. Standard deviations which are large compared to parameter

IX - 5 May 1967

values could mean non-uniqueness of the solution and slow convergence.

- e) If the actual fit as inspected by eye seems "good", in that the scatter seems random, and if SS is comparable to a "reference" SS, the solution obtained is near a least squares solution; it may, however, still be non-unique.
- f) If the fit contains systematic deviations but otherwise satisfies all other least squares criteria the solution is inconsistent. The estimated standard deviations for such a solution may be meaningless.

Time-dependent (or T-dependent) $\lambda_{i,i}$

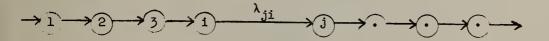
It is possible to solve differential equations (or equivalent models) with time dependent $\lambda_{i,j}$, provided the function that defines the time dependence can be simulated in SAAM as a component f_k by the use of differential equations. A separate compartmental model is set up to generate the desired function — in one of its compartments, say f_k ; the time dependent $\lambda_{i,j}$ is then set equal to f_k through the "f-dependence".

IX - 7 May 1967

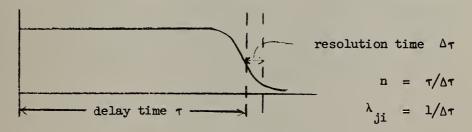
Delays

Frequently it is desired to introduce a delay within a process.

For example, iron incorporated in a red cell is not released until the cell "dies". Red cells have a life span of about 120 days and, thus, the iron does not reappear for a time interval which depends on the age of the cell when the iron was incorporated. A 'delay' component is not available in the program. It may, however, be simulated by a number of compartments in series:



If a delay $\underline{\tau}$ is desired, \underline{n} compartments, each with an average turn-over time τ/n ($\lambda_{ji} = n/\tau$) may be set up in series. All the λ 's may be set equal to each other by dependence relations. The larger the number of compartments \underline{n} , the closer the series of compartments approach a true time delay. In a rough way, the number of compartments in the chain approximates the ratio of the delay time to the resolution time of the data:



IX-8 May 1967

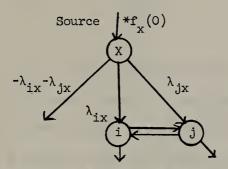
SIMULATION

One can obtain solutions for a model in the absence of any data by entering "dummy" data. Such 'data" need have entries only under COMPONENT and T - leaving everything else on the "data" format blank. The program will assign unit weight for each entry, set the number of iterations to $\underline{0}$ and proceed with a single solution. The calculated values will correspond to the entered "data".

IX-9 May 1967

VARIABLE INITIAL CONDITIONS

There are no provisions in the program for dealing with variable initial conditions directly. Indirectly, however, this can be accomplished with a "T-interrupt" by introducing "initial conditions" over a finite--but very short--interval of time (instead of instantaneously). A source "feeds" initial conditions into the desired compartments through connecting $\lambda_{i,j}$ which can be made variable. The "feed" period, is terminated by setting the connecting $\lambda_{i,j}$ to zero at the "T-interrupt". The following is an example

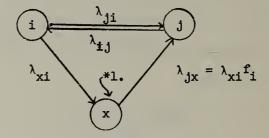


Compartment \underline{X} is the source (a function generator that is constant) for the "feed" and λ_{ix} and λ_{jx} are the "feed" parameters. If the initial condition in compartment X is $f_{x}(0)$ and λ_{ix} and λ_{jx} are "ON" for a short interval of time $\underline{\tau}$, the "initial conditions" in compartments i and j respectively will be $\lambda_{ix}f_{x}(0)\tau$ and $\lambda_{jx}f_{x}(0)\tau$. It is important that $\underline{\tau}$ be small compared to the reciprocal rate constants in the model.

IX - 10 May 1967

PARALLEL PATHWAYS

Sometimes one desires to introduce 2 or more parallel pathways between 2 compartments, (for example, the simultaneous presence of passive diffusion and active transport). The program does not permit duplicate parameter designations. This can be accomplished, however, indirectly as follows:



The extra pathway from compartment \underline{i} to \underline{j} ($\lambda_{ji}^{\dagger} = \lambda_{xi}$) is diverted to compartment \underline{x} --a compartment introduced specially for this purpose. This ensures that the right amount of material leaves compartment \underline{i} . To ensure that the right amount of material reaches \underline{j} a λ_{jx} is introduced, and through the use of dependence and "f-dependence" is set equal to $\lambda_{xi}f_i$. In addition, the initial condition $f_x(0) = 1$ is introduced into compartment \underline{x} . It will be observed that this scheme maintains f_x constant: $f_x(t) = 1$, so that $\lambda_{jx}f_if_x = \lambda_{xi}f_i$.

Comp x can serve simultaneously for a number of extra pathways between various compartments. In fact, by the use of proper dependence relations it can also serve as a source of constant inputs to other compartments.

Additional pathways from comp \underline{i} to \underline{j} require independent bypass compartments.

IX-11 May 1967

ZEROETH ORDER KINETICS

Frequently the rate of flow from one compartment to another is constant and independent of the amount of material in the compartment. One way to accomplish this is to set the corresponding $\lambda_{i,j}$ proportional to f_j^{-1} —a special case of the f-dependence feature:

$$\lambda_{ij}^{\dagger}f_{j} = \frac{\lambda_{ij}}{f_{j}} \cdot f_{j} = \lambda_{ij}$$



SECTION X

SAMPLE PROBLEMS



X-1 Feb. 1967

The following are examples of various problems run on SAAM.

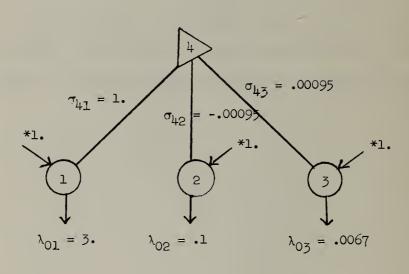
Features of problems and the SAAM program are presented, usually in an intermixed way. A listing of the data deck required for each example is also given. The first and last 3 rows listed on top and bottom of the data deck are given for the lining up and recognition of columns. These cards are not part of a data deck.

The first card of each data deck contains the problem identification which consists of three initials followed by a number (MAN 002.01). The integer part of the number was chosen to correspond to the model code for the problem so that the reader may readily recognize the type of of problem.

Sum of Exponentials -- Simulate

$$q = e^{-3t} - .00095 e^{-.1t} + .00095 e^{-.0067t}$$

Schematic:



$$f_1 = e^{-3t}$$

$$f_3 = e^{.0067t}$$

$$q_4 = \sigma_{41}f_1 + \sigma_{42}f_2 + \sigma_{43}f_3 = e^{-3t} - .00095 e^{-.1t} + .00095 e^{-.0067t}$$

2 saam23 man002.01 example-sum of exponentials jul 1988 .01 .98 .98 .3 45 41.0 41.5 45.0 48. 410. 412. 410. 418. 410. 418. 410. 418. 420. 430. 530. 630. 730. 730. 830. 930. 930. 130. 130. 130. 130. 230. 330. 330. 330. 430. 430. 430. 430. 430. 530. 730. 730. 830. 93	1234567	1 78901234567890			5 01234567890123456	7 578901234567890
1	2 saam2	23 man002.01	example-sum of	exponentials	jul 1965	
4. 1.0 4. 1.5 4. 3.0 4. 6. 4. 8. 4. 10. 4. 12. 4. 14. 4. 16. 4. 18. 4. 20. 4. 30. 4. 50. 26 1 1. 2 1. 3 1. 26 26 27 28 29 20 20 20 20 20 20 20 20 20 20 20 20 20	1	Ļ		.98	.98	3 !:
4. 5.0 4. 6. 4. 10. 4. 12. 4. 14. 4. 16. 4. 18. 4. 20. 4. 50. 4. 50. 4. 50. 26 1 1. 2 1. 3 1. 26 26 26 2	4.					·
4. 8. 4. 10. 4. 12. 4. 14. 4. 16. 4. 18. 4. 20. 4. 30. 4. 50. 26 1. 2 1. 26 26 26 26 25 3	4.	3.0				
4. 12. 4. 14. 4. 16. 4. 18. 4. 20. 4. 30. 4. 50. 26 1 1. 2 1. 3 1. 26 26 27 28 29 20 20 3 3 .0067	4.	δ.				
4. 16. 4. 18. 4. 20. 4. 30. 4. 50. 26 1 1. 2 1. 3 1. 26 26 27 28 29 20 20 21 20 21 20 21 20 21 20 21 20 21 20 21 20 21 20 20 20 20 20 20 20 20 20 20	4.	12.				
4. 20. 4. 30. 4. 50. 26 1 1. 2 1. 3 1. 26 26 27 28 29 20 20 21 20 21 20 21 20 21 20 21 20 21 20 21 20 21 20 20 20 20 20 20 20 20 20 20	4.	16.				
26 1 1. 2 1. 3 1. 26 26 27 1 3. 2 .1 3 .0067	4.	20. 30.				
26 1 3. 2 .1 3 .0067 26	26					
26 1 3. 2 .1 3 .0067 26	2	1.				
1 5. 2 .1 3 .0067 20		+•				1 2
2 \tilde{o}		2 .1				
4 1 1.						3
4 2 00095 4 3 . 00095	4	200095				
26 26 26	2ს	2 .0003				4 5

PROBLEM DECK

SAAm23 MAN002.01 EXAMPLE-SUM OF EXPONENTIALS JUL 1966

STARTING TIME= 604.35000

00	ũ	-0					
00	000	00000	.01000	.98000			•98000
1				-0	-0	-0	-0 -0
4 • 000	00 .5	000000	0000000	0000	* 000		0000000
4.000	00 1.0	000000	0000000	0000	w00 *		0000000
4.000			00000000	0000			0000000
4.000			0000000	0000			0000000
4.000			00000000	0000			0000000
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4 • Ŭ Ü U	-		00000000	0000			0000000
4.000			0000000	0000			0000000
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4.000			0000000	0000			0000000
4.000			0000000	0000			0000000
4.000			0000000	0000			0000000
4.000			0000000	0000			00000000
4•u0u			0000000	0000			0000000
رك•u00	00 u	000000	00000000	0000	000 *		00000000
	WE16HTS=1.*				000		0.000.000
1		000000		0000			00000000
2 3		000000		0000			0000000
		000000		0000			00000000
26		000000	0.000.000	0000			0000000
≥6 =0			0000000	0000		-0	000000
-			0000000			-0	000000
-0			000u000	0000		-0	000000
- 0			0000000	0000		-0	000000
26 4			0000000	0000 0000		-0 -0	000000
	Ţ 1.0		0000000				0000000
- 4 - 4			0000000	0000		-0	000000
			0000000	0000		-0 -0	000000
26 26		0 -0	00000000 00000000	0000	000	-0	000000
26 26			0000000	0000	1100		
20		00000	0000000	0000	000		

REORGANIZED PROBLEM INFORMATION

```
H.1.M.
MATHEMATICAL MESEARCH BRANCH
PROGRAM. SAUM 23
NUMBER OF COMPONENTS IS 4
NUMBER OF CATA POINTS IS 14
```

```
-.000000
                                      .100000+01
.100000+01
.500000-00
.100000+01
.150000+01
                -.000000
                                      .100000+01
.100000+01
.100000+01
.300000+01
.600000+01
                 -.000000
.800000+01
.100000+02
                 -.000000
                                      .100000+01
                 -.000000
                                      .10000u+01
.120000+02
.140000+02
                 -.000000
                                      .100000+01
                 -.000000
                                      .100000+01
.160000+02
                 -.000000
.2000000+02
                                      .100000+01
.100000+01
.300000+02
                 -.000000
.500000+02
                                      .100u0u+01
```

INITIAL CONCITIONS

1	F(I+U) JULY(I)	V(1)	11(1)	WP AT . NUNU	UP AT .0000	ODUO. TA 40	0000 AT .0000
1	.10000+01 1	00000	00000	•0u0000	.000000	.000000	.000000
4	.10000+01 1	00000	00000	.000000	.000000	.000000	•000000
٦	.100:0+61 1	00000	(10000	.00000	.000600	.000000	.000000
4	ے نانونوں۔	.00000	.00000	•00000	.000000	.000000	.000000

PARAMETERS

ADJUSTABLE F1XLO LEPENDENT INTITAL ESTIMATE MIN MAX VALUE

> L (MBDA (0, 1)= .3000000+01 LAMBDA(0, 2)= LAMBDA(0, 3)= S1GMA (4, 1)= S1GMA (4, 2)= S1GMA (4, 3)= .1000000+00 .6700000-02 .1000000+01 -.9500000-03 .9500000-03

> > .0000

NO DEPENDE CE RELATIONSHIPS

NO INDEPENDENT STATISTICAL CONSTRAINTS

***NU ADJUSTABLE LAMBUAS.ITERATIONS SET TO ZEKO. **19*

SULUTION

MODEL CODE 2 ESTIMATE OF SIG FROM REAR-IN DATAS .0000000

LAMBUA(1, 1)= -.3000000+U1 LAMBUA(2, 2)= -.1000000+00 LAMBUA(3, 3)= -.6700000-U2

PARAMETER VALUES

AUJUSTABLE PARAMETERS

F1XFD PARAMETERS 51GMA (4, 1)= S1GMA (4, 2)= S1GMA (4, 3)= LAMBDA(0, 1)= LAMBDA(0, 2)= LAMBDA(0, 3)= *1000u00+01 --9500000-03 -9500000-03 +3000000+01 +1000000+00 .6700000-02 -.00000 -.00000 -.00000 -.00000 -.00000 -.00000 .223173-00 .496711-01 .112318-01 .350728-03 K .100000+01 .100000+01 .100000+01 00-QC -.223173-00 -.498711-01 -.112318-01 -.350728-03 .223173-00 .499711-01 .112318-01 .350728-03 QC/00 .0000 10 4 .500000-00 .100000+01 .150000+01 .300000+01 .0000 .0000 .350728-03 .351212-03 .473558-03 .538950-03 .590475-03 .630674-03 .3391212-03 .473556-03 .538950-03 .590475-03 .630674-03 .600000+61 .800000+01 .100000+01 .100000+01 -.391212-03 -.473558-03 .0000 5 -.538950-03 -.590475-03 -.630674-03 .100000+02 .100000+01 -0000 -.000000 -.000000 -.000000 -.000000 -.000000 .100000+01 .100000+01 .0000 .140GCu+02 .630674-03 .661627-03 .665035-03 .702292-03 .729719-03 .673170-03 .630674-03 .661027-03 .665035-03 .702292-03 .729719-03 .100000+01 .100000+01 .100000+01 .100000+01 .0000 .0000 .0000 -.661627-03 -.685035-03 .18000u+02 .200000+02 -.702292-03 -.729719-03 -.673170-03 12 -.000000

.1u0u0u+01

-.000000

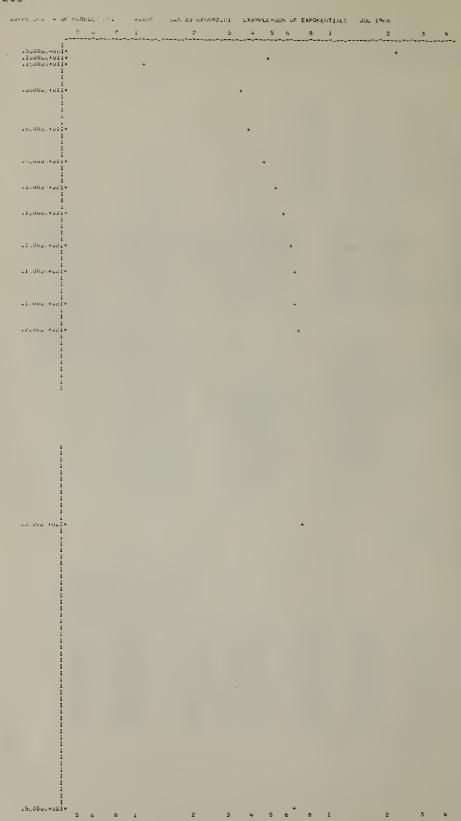
DEPENDENT PARAMETERS

SUI SUIJANCS AFTER UITEPATIONS IS COMP 42 .5242353-01 SIGNFIER UITERATIONS IS ...7445 .52423531-01 ..7445379-UZ

.5000000+02

*** THU JUNIALE I ARAMETERS ** 07*

.673170-03



RUNNING TIME = . 0166 (MINVTES - UNIVAL 1108)

Sum of Exponentials -- Fit

Fit a sum of three exponentials

$$q = A_1 e^{-\gamma_1 t} + A_2 e^{-\gamma_2 t} + A_3 e^{-\gamma_3 t}$$

to the following data given initial estimates $\alpha_1 = 1$, $\alpha_2 = .1$, $\alpha_3 = .0057$

Data:

Schematic:

Note: The upper and lower limits on σ_{41} , σ_{42} , σ_{43} and λ_{01} , λ_{02} , λ_{03} are somewhat arbitrary.

The data deck is shown on the following page.

26

26

5

2 saam23	man002.02	example-sum of	exponentials	jul 1966	
7	7	.01	.98	. 98	3 4
1 100. 4. 4. 4. 4. 4. 4. 4. 4. 4. 4. 4. 4. 4.	.5 1.0 1.5 3.0 5. 10. 12. 14. 16. 18. 20. 30. 50.	.22 .049 .0112 .000330 .000430 .000490 .000540 .000575 .000610 .000650 .000650	.05	2	**
26 26	1.				1 2
	1 5. 2 .1 3 .0067		5. 5. 5.		
26 4 4 4	1 2 3	-100. -100. -100.	100. 100. 100.		3

X-5.01

PROBLEM DECK

SARMED MARROUX.62 EXAMPLE -SUM OF EXPONENTIALS JUL 1966

	UUU	4	3				
	UUUUU	,	ט 1000 ענו	. 61000	000Be.		• 98080
1					-0 -0	- ()	-u -0
100.0	UUUU	 → • 64, d00000 		000'0000	• 4546400	6	0000000
4.0	UUUU	• 50000000		2240000	00000000		0000000
	0000	1.000000		0450000	0000000		0000000
4.0	DUUU	1.5606060		0112600	0000000		0000000
4.0	UUUU	3.0600000		0605300	60000000		00000000
11 . U	Uuluu	6.0000000		U003n00	0000000		0000000
10.0	UCUI	6.C000000		6564300	→. ∪000000		00000000
4 • U	6000	10.0000000		0004900	0000000		0000000
	0000	12.0000000		004600	0000000	4	0000000
	JUUUL	14.0000001		CUC5750	0000000		0000000
	UUUU	10.0000000		UUU0100	0000000	4.	0000000
	0000	18.00600001		00000000	00000000		0000000
'* • U	UUUU	20.0100000		6060500	110001100		0000000
4.0	UUUU	30.6060000		00060750	00000000	4	00000000
₩.∪	UUUU	50.00000000		0000160	00000000	4	0000000
U	UUUU	000000		uuduana	0000000	4	0000000
1		1.0000000			0000000		0000000
		1.0000000			0000000		0000000
3		1.0000000			0000000		0000000
e_17		0100000			2000000		0000000
< L	- 0	→. ∪!!06000		Lufeunito -	→. JAJO((A))	- u	000000
-0	1	J.4000000		ยนแบกขอ	J.J0U0U0U	-0	000000
- 0	6	• 1 1 0 0 0 0 0		1000000	J.0000000	- (1	000000
- b	3	. v c 6 / V U U		6000000	2.40011000	- u	000000
20	ں-	0600000		401100100	60000000	-6	U0U0u0
4	1	00000000	-100.	J000000	100.0000000	-0	000000
4	-	01111011101	-160.	0060000	100.00000000	-0	000000
4	٥	cabunca		00000000	100.00000000	-0	
t	-0	~. ∪∂00000		60000000	00001000	-0	000000
-ti	-0	-0 -0		0000000			
دو	-0	6100000		Bueagoo	0000000		

REDROADIZED FUGDERY INFO MATTOR

No. 1-11-MATDE TALL COLOR OF ARCONDERANCIN PRODUCTOR OF COMPORTITS IS 4 NUMBER OF SATA POINTS IS 14

DALL

L		U.C.	
4	•506006-ui,	.220000-00	.637262-09
4	•100006+01	.490000-0I	.128461-03
ч	.156060+aI	.11z000-n1	.245082-02
4	.200000+61	.3500000-03	.253225+01
4	• 6000000+01	.36H000-03	.237990+01
14	Iu+000000+uI	.430000-03	.106012+01
14	·100000+u2	.490000-03	.128461401
t _p	.120000402	.540000-03	.1u5773+01
4	.140000+02	.575000-03	.932684-00
4	.100000+02	.p10000-03	.028y05=00
+	*140000+0s	.b30000-03	.77711u=00
4	.,00000+04	.650000-63	.730023-00
4	.3000000+62	.675000-03	.676949-01
i.	blood to the	10.000-03	4 2060 5-00

THEFT CONDITIONS

1	F(1+0) JUSY(1)	v(1)	0(1)	GP A1 .0000	UP AT .OUOÚ	uP AT .0000	OP AT .0000
1	.100000+01 1		00000	• ຄມຄົນບົນ	•0u9600	.000000	.000000
۷.	.10000+01 4	00000	00000	.000000	.00000	. 000000	.000000
J	.10000+01 .	00000	00000	.000000	•000000	.000000	.000000
4	.00000		.00000	.000000	.00000	.000000	.000000

PARAMETERS

F1XED VALUE ALUBSTABLE INTITAL ESTRATE AIM MAX DEPENDENT

.5000+01 .5000+01 .5000+01 .1000+03 .1000+03

NO DEPENDENCE RELATIONSHIPS

NO INDEPENDENT STATISTICAL CONSTRAINTS

SULUTION

MULEL CODE= 2 ESTIMATE OF SIG FROM READ-IN DATA= .7710871-09

```
LANDON( 1, 1) = -.3000000+01
LANDON( 2, 2) = -.1000000+00
LANDON( 3, 3) = -.6700000-02
PARAMETER VALUES
AUDUSTABLE PARRAMETERS
$16MA ( 4, 1) = .98888-8-9-00
$10MA ( 4, 2) = .5720618-03
$16MA ( 4, 3) = .5708983-03
$LANDOR ( 0, 1) = .3000000401
$LANDOR ( 0, 2) = .1000000400
$LANDOR ( 0, 3) = .6700000-02
                                                                 DEPLHDENT PAPAMETERS
                                                                                                                                      FIXED PARAMETERS
                                                    00 46-90

.20000-00 -.688942-03

.99000-01 -.309785-03

.112000-01 .102650-03

.50000-03 .432934-06

.360000-03 .200004-05
                                                                                                        .220689-00
.493096-01
.1:0971-01
.329567-03
.358000-03
                            .5:00000-00
                                                                             K
-100000+n1
-100000+01
-100000+01
-100000+01
-100000+01
                                                                                                                                                                                  1.0031
                             .100000+01
                             .150000+01
.300000+01
.500000+01
                                                                                                                                                                                    .9908
.9987
.9944
                                                                                                          .93605-03
.493640-03
.54959-03
.57674-03
                              .100000+01
                                                                                                                                                         -.360453-05
-.364630-05
                                                                                                                                                                                  1.0084
                                                                                                                                                         -.958971-06
-.287446-05
.369825-05
                             .120000+62
                                                                                                                                   .540000-03
                                                                                                                                                                                   1.0018
                            .12000+62
.140000+02
.160000+02
.180000+02
.200000+02
.500000+02
                                                                                                                                                                                    1.0050
.9939
.9965
.9902
                                                                                                          .606002-03
.627800-03
.643650-03
.648901-03
.617111-03
                                                                                                                                   · 510000-03
                                                                                                                                .650000-03
.650000-03
.675000-03
.610000-03
                                                                                                                                                           .219660-05
.634175-05
.609887-05
             11
                                                                                                                                                        -.711081-U5
SUM SUDARES AFTER 0 ITENATIONS IS .2103910R-09 COIn<sup>2</sup> 4= .2103910R-09 STO AFTER U UTCLEATIONS IS .15476462-10
 00000 - - 111 Not1000
                                                                       TIERA (108 DOMPER 1
DETERMINANT OF A-MATRIX= 1+ANTILOD -.16467/102
CONTECTIONS FOR ACOUSTABLE CAMBOAS (CD) = -.430:042-02
Res(2) = -.8601850-02
Res(3) = .1572009-02
CUDAD = .1000000401
PANAPILIEN VALUES
ADDUSTABLE PARASE CIPS
SIGNA ( 4, 1) = .932238c=00
SIGNA ( 4, 2) = .932834c=03
SIGNA ( 4, 3) = .9407685-03
LAMBUA ( 0, 1) = .299164401
LAMBUA ( 0, 2) = .8672834-02
LAMBUA ( 0, 3) = .6672834-02
                                                                 DEPLIBERT PARAMETERS
                                                                                                                                       FIAFD PARAMETERS
Sur Squares AFTER 1 TERATIONS IS .10070593-09 COMP 4= .1007359-09 Six AFTER 1 TERATIONS IS .94305391-11
Sun Southes AFTER 1 ITERATIONS 15 -10074646-09 COMP 4= -10037465-09 Ste AFTER 1 TERRATIONS 15 -94514960-11 Common AFTER 1 THE STE THE TERRATION = -100
                                                                                       .1093213+01
SUM SQUARES AFTER 1 ITEMATIONS IS .10059254-09
COMP 4= .1035925-09
Signafick 1 ITEMATIONS IS .94175035-11
TOTAL RES FOR ITERATION
RES(1) = -.52868128-02
RES(2) = -.94304602-02
RES(3) = .17194430-02
 TIERATICH TIME= .00000
                                                                        THERATION NUMBER 2
 DETERMINANT OF A-MATRIX= 1+ANTILOG -.165040+02
```

CURRECTIONS FOR ADJUSTABLE LAMBUAS RES(1) = -.4396613-05 RES(2) = .5104794-03 RES(3) = .4551670-05

```
PARAMETER VALUES
```

ITERATION TIME=

ADJUSTABLE PARAMETERS

SIGMA (4, 1) = .9828683-00

SIGMA (4, 2) = .9386879-03

SIGMA (4, 3) = .9460415-03

LAMBDA (0, 1) = .294709+01

LAMBDA (0, 2) = .9108002-01

LAMBDA (0, 3) = .642394-02

SUM SQUARES AFTER 2 ITERATIONS IS .10019912-09

COMP 4 = .1001991-09

SIG AFTER 2 ITERATIONS IS .91090112-11

CONAD AFTER 1 TRIES IN THE ZTH ITERATION = .1234991+01

SUM SQUARES AFTER 2 ITERATIONS IS .10007084-09

COMP 4 = .1000708-09

SIG AFTER 2 ITERATIONS IS .90973494-11

TOTAL RES FOR ITERATION 2

RES (1) = .54240227-05

RES (2) = .53784700-03

RES (2) = .56212302-05

ITERATION NUMBER 3

DETERMINANT OF A-MATRIX= 1*ANTILOG -.165008+U2

.01608

INFORMATION CONNECTED WITH CALCULATION AND MODIFICATION OF RES 1 ORIG-RES MOD.RES ORIG-CR LITTLE CR COND.NO. LITTLE A(1.1) MOD.VAR.(I.1) 1 -.5205b-03 -.4444b-04 -.12114-09 -.26729-06 .10000+01 .45322-03 .35410-06 2 -.21995-03 .16060-06 -.24455-11 .11535-06 .10906+01 .25674-02 .86581-09 5 .51772-04 .30141-05 .16155-06 .24997-06 .30226+01 .48283-02 .25243-08

CORRECTIONS FOR ALJUSTABLE LAMBUAS RES(1) = -.4444810-04 RES(2) = 1.606009-06 RES(3) = .3014100-05

CONAU = .1000000+01

ITERATION TIME= .UUCOO

PARAMETER VALUES

AUJUSTABLE PARAMETERS DEPENDENT PARAMETERS FIXED PARAMETERS SIGMA (4, 1)= .9828674-00

SIGMA (4, 2) = -.9387089-03
SIGMA (4, 3) = .945689-03
LAMBDA (U, 1) = .2494663+01
LAMBDA (U, 2) = .9120155-01
LAMBDA (U, 2) = .9120155-01
LAMBDA (U, 2) = .9428078-02

SUN, SQUARES AFTER 3 ITERATIONS 15 .10005379-09
COMP 4 = .1000538-09
SIG AFTER 3 ITERATIONS 15 .90957990-11
CONDA AFTER 1 TRIES IN THE 3TH ITERATION = .5074089+01

SUN SQUARES AFTER 3 ITERATIONS 15 .10002329-09
COMP 4 = .1000233-09
SIG AFTER 3 ITERATIONS 15 .90930264-11

TOTAL RES FOR ITERATION 3
RES (1) = -.22551417-03
RES (2) = .84470958-06
RES (3) = .15293830-04

PARAMETER VALUES

AUUUSTABLE FARABETTIS		JFPCIO	OFFINELL PARAMETERS FIXED PARAMETERS						
216HL (40		.9027010-No							
516mm (50	<1=	9392094-05							
516mA (41	3)=	.9460472~05							
LARBUAL UI	1)=	.2994462+01							
LAMBURG UT	21=	.91202c5-01							
EMPOUNT UP	7)=	.e44035c=02							
U	L	T	66/1	κ.	uc.	6 0	un−a∟	40/00	F.S.D.
1	4	.500000-00	.219961-00	.100000+61	.219921-00	.22000u=00	.791345-04	•9996	-3689-02
2	10	.100000+01	·492773-01	.1000000+51.	.492773-01	.490000-01	277293-03	1.0057	.3923-03
3	4	.150000+01	.111_26 -01	.100000+01	.1.1220-01	.112000-01	.774203-04	.9931	.3650-02
4	4	.300000+01	.331300-03	.1000000+01	.331300-03	•330u00-03	130026-05	1.0039	.2771-02
5	4	.6000006+01	.355957-03	.100060+01	.355957-03	.360000-03	.404307-05	.9888	.2039-02
c	4	• M(100000+01	.431490-03	.10000u+01	.451490-03	00000-03-03	148992-05	1.0035	-2022-02
7	4	.1000000+62	.492184-03	.100000+01	.492164-03	·490000 - 03	-,218365-05	1.0045	.1828-02
υ	4	.1200000+02	.540537-03	.100000+01	.540537-03	.540000-03	537344-06	1.0010	.1442-02
ÿ	4	.140000+02	.578646=03	.100000+01	.5/864u=03	+575000-03	36456a-05	1.0063	.1123-02
10	4	.160000+02	.668453-03	.100000+61	.608253-03	•61000u-03	.174655-05	.9971	.1123-02
11	4	.100000+62	. 640c14-63	.100000+01	.630b14-63	•6a0000-03	813947-06	1.0013	.1426-02
14	4	.200000+02	·647538-03	.100000+01	.647536-03	.650U00-03	.246248-05	• 9962	-1824-02
13		.500000+u2	·673536-03	.100000+01	.67353p=03	.67500u-03	.146357-05	.9978	.2989-02
14	4	.5000000+02	.610519-03	.1000Cu+01	.610519-03	.610u00-03	-,519300-06	1.0009	.4838-02

STANDARD DEVIATIONS FRACTIONAL DEVIATIONS

AUULULABLE PAKA	METEPS			
5151/A (41 1)=	.50c7u	10-10 +01-	.ouz3529=U2	•81o5-0 ₂
210MA (4+ 4)=	93920	94-03 +ol-	· 2547350-64	.2712-01
51016(413)=	•94004	72-03 +61	.2970700-U4	.3140-01
Editotal Ur 1)=	. 299441	hz+61 +01 -	7575564-02	+4530-02
ENDBUAL U. c)=		23-U1 +U1-	.3405126-02	+3734-01
LAFIBLAL U. 3)=		56-02 +01-	. 02460b4=U3	.74u1-01
CORPELATION MAT				
CULUMM 1	2 3	4 5	6	
KU. 1 1.00	40 .29	.00 .00	. 00	
KUN 2" 40 1.	UU44	. un . uv	.06	
KU., 3 .27	94 1.00	.un .ul	.00	
KU. 4 .UU .	60 .00 1	.0015	•09	
K6: 5 + 06 +	00 .00 -	.15 1.00	91	
NU. 0 .00 .	00.00	.0991	1.00	

274 091 (54)

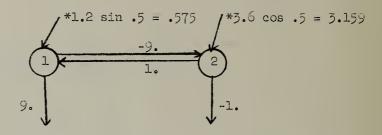
X-5.05 COMPONENT 4 OF PROBLEM NO. -.000 SHAH25 MANDUR.UZ EXAMPLE-SUM OF EXPONENTIALS JUL 1966 .500000-001 .100000+011 .150000+011 .300000+u11 +6000006+011 * C J O D D D D + D 1 1 .1000000+021 .120000+021 .14J000+U2I .100000+021 •100UJ040Z1 .2000000+021 .300006402I

Sine function - Simulate (1.02)

Simulate the sine function

$$q = 1.2 \sin(3t + .5)$$

Schematic



$$\frac{df_1}{dt} = f_2 \qquad \qquad f_1(0) = A \sin A = 1.2 \sin .5$$

$$\frac{df_2}{dt} = \omega^2 f_1 = -9 f_1$$
 $f_2(0) = A \omega \cos \alpha = 3.6 \cos .5$

$$q = f_1 = 1.2 \sin (3t + .5)$$

Aug. 1966

x-5.2

26 20

**	7				
1234507	1 89 01234567 896	•	4 678901234567 	5 89012345678961234 	7 8 5678901234567890
2 saan2 01.02	5 man 1.02	simulate sine	function		
3 1. 1. 1. 1.	options .0 .01 .02 .03 .04	.01	.98	.93	
20u.	.05		5Ú.		
2. 200. 200. 26 1 2 26 26 26	.01 .05 .575 3.159		5. 50.		
1 2 0 0 20 20	2 1. 1 -9. 1 9. 2 -1.				

1234567890123456789012345678901234567896123456789012345678901234567890 1 2 3 4 5 6 7 8 X-5.21

PROBLEM DECK

SAAMES MAN 1.02 SIMULATE SINE FUNCTION

STARTING [11.E=1064.45000

1.0	i_U	۷	-0				
	0000	-	. 60000	.01000	. J600u		.98000
3					-0 -0	-0	-0 -0
1.00	000	. 00000000		0000000	40000000	*	0000000
1.00	000	.0100000		0000000	0000000	*	0000000
1.00	000	.6200000		0000000	00000000		00000000
1.00	000	.0300000		0000000	00000000	*	00000000
1.00	JUUU	.0400000		0000000	00000000		0000000
1.01	เขยป	.0000000		0001000	00000000	*	0000000
200.00	0000	• 050 0000		0000000	50.0000000	#	0000000
الأه غ	000	00000000		0000000	0000000	*	0000000
200.00	0000	.0160006		0000000	0.00000000	*	0000000
200.00	UUU	.0500006		0000000	50.0000000	4	0000000
20.00	0000	0000000		LU0UII00	00000000	*	 0u0u0u0
		I.(S=1.++2+					
1	. WLIG	.575u00u			0000000		0000000
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REORGALIZED PROBLEM INFOFMATION

MATHEMATICAL RESEARCH BRANCH PROGRAM SAM 23 NUMBER OF COMPONENTS IS 2 NUMBER OF DATA POILTS IS 112

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1	.500000-01	0u0000	.100000+01
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1	.700000-00	.000000	.100006+01
1	.750000-00	.000000	.1000000+01
1	.600000-00	.000000	.100000+01
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1	.100000+01	.000000	.100000+61
1	.105000+01	.000000	.100000+01
1	.110000+01	.000000	.100000+01
1	.115000+01	.000000	.100000+01
1	.120000+01	.000000	.100000+01
1	.12500U+01	.000000	.100000+01
1	.130000+01	.000000	.100000+01
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Differential Equations - Simulate:

$$q_1 = 10 f_1$$
 $q_2 = f_2$
 $q_7 = f_1 + .5 f_2$

where f, and f, are the solutions of

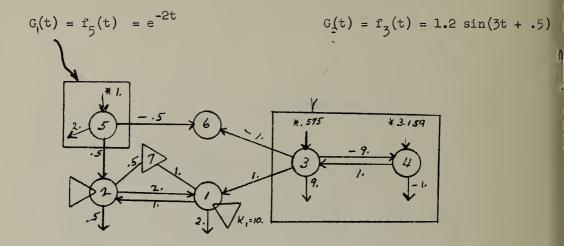
$$\frac{df_1}{dt} = -3 f_1 + 2 f_2 + 1.2 \sin(3t + .5)$$

$$\frac{df_2}{dt} = 1 f_1 - 2.5 f_2 + 0.5 e^{-2t}$$

$$f_1(0) = 0 \qquad f_2(0) = 0$$

Simulate above for 3 units of time, then cut off input function to f_1 [1.2 $\sin(3t + .5)$]. Continue solution for 3 more units of time and cut off input function to f_2 [.5 e^{-2t}], and observe solution for 3 more units of time after that. Obtain values for q_1 and q_2 in intervals of .1 units of time over entire simulation period and values for q_7 in intervals of .1 units of time over last period only.

Schematic:



Component 6 is a "dummy" introduced for convenience only as a "sink" for the compensating pathways.

 $G_1(t)$ and $G_2(t)$ are function generators.

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(continued on next page)

(continued)

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Note: cards with "200." entry under COMP are "data generation control cards".

In this problem they generate 30 points in increments of 0.1 units of t, starting with value of t just preceding the control card (or last t value generated by previous data generation control card).

PROBLEM DECK

SAAM25 MAM 1.03 SIMULATE DIFF EQUAT W/SIN AND EXP INPUTS
STARTING TIME= 604.36666

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X-10 Aug. 1966

Similarity Transformation - Simulate

Given

$$M = \begin{bmatrix} 1.29571 & 0 & 0 \\ 0 & .2133503 & 0 \\ 0 & 0 & .00732722 \end{bmatrix}$$

Calculate

$$F = \lambda M \lambda^{-1}$$

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PARAMETERS

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NO DEPENDENCE RELATIONSHIPS

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MODEL CODE: 3 ESTIMATE OF SIG FROM READ-IN DATA: .0000000

PARAMETER VALUES

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SUM SQUARES AFTER 0 1TERATIONS IS .30357891+01 COMP 1= .3035769+01 S16 AFTER 0 1TERATIONS IS .43368416-00

***NO ADJUSTABLE FARAMETERS**67*

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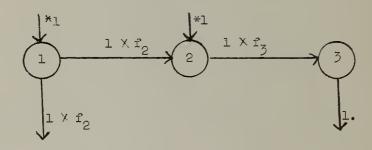
Lotka Oscillator - Simulate

Solve:
$$\frac{df_1}{dt} = 0$$

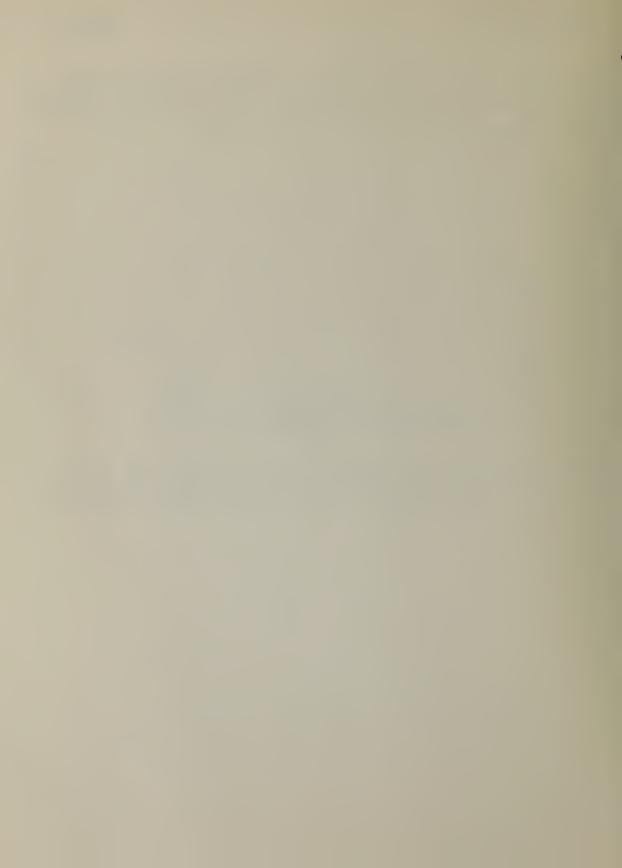
$$\frac{df_2}{dt} = f_2 - f_2 f_3$$

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Schematic:



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SECTION XI

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SECTION XII

APPENDIX



THE UNIVERSITY OF IOWA

IOWA CITY, IOWA 52240



December 22, 1966

College of Engineering
Department of Chemical Engineering
Area 319: 353-4875

Dr. Mones Berman National Institute of Arthritis and Metabolic Diseases Bethesda 14, Maryland

Dear Dr. Berman:

Here is a description of the way we have adapted your SAAM 22 program to our 7044 computer. You asked for this in our telephone conversation of a few days ago.

Sincerely,

W

James O. Osburn, Professor Dept. of Chemical Engineering

Computer Center University of Iowa Iowa City, Iowa

SAAM 22 has been up-dated to Fortran IV language with one MAP subroutine for use on a 7044 system. The number of data points was reduced to 100 and all items dimensioned at 61 were reduced to 50. DS and CAT were eliminated. These changes were necessary in order to have the program fit the computer. Link 4 is the largest link and leaves approximately 1090 decimal of unused core.

At the University of Iowa we use an object deck tape to up-date the programs, and when also used for execution, load time is about 7 minutes. We have also made a reload tape which reduces load time to almost zero. The University of Iowa will copy these tapes if tapes are furnished. To up-date the object deck tape the Delete card is used.

The sustem including 10 CS uses 8 files - FTCOO, FTCO1, S.FBOU, S.FBPP, S.FBIN, FTCO3, FTCO4 and FTCO1. The following subroutines are also on the system:

CHNRTN	FO4
CNSTNT	F05
PØSTX	F06
PØS TX IØS	F07
ŔŴD	FPR
ICV	RWB
INTJ	ACV
RWT	ECV
UTV	HCV
FPT	XCV
XEM	FFC
XIT	INVERT* This is a U. of I. sub-
FOO	routine and can be furnished.
FO1	
FO2	
FO3	

The Main Line contains SR43 and SCH.

The 43 is a NIH number and SCH is a U. of I. subroutine.

CLKRD is a MAP subroutine from U. of I.

The rest of the links are arranged as described in SAAM 22 literature and the subroutine numbers and names are kept the With the reload tape the following control cards are same. used:

- IBSYS
- \$ JOB
- \$ COMMENT USE RELOAD TAPE 283
- *READYSCRATCH TAPES ON B-S AND B-6.
- \$ PAUSE MOUNT TAPE 283 ON B4 \$ TIME 15
- PAGE 300
- IBJOB NIH
- RELOAD UO9

5	10	15	20	25	30	35	40	45	50
5	6	7	3	2	1	4	8	8	8

These are tape assignments.

NTAPEO = 5, NTAPE1 = 6, etc.

Data Decks as used for SAAM 22, 9B20, etc.

16

9 SAAM FINAL CARDS

- IBSYS
- CLOSE

S.SUO9, REMOVE

For the object Deck Tapes the following controls have been used.

- **IBSYS**
- JØB
- TIME
- COMMENT
- \$ PAUSE MOUNT TAPE PYB20 AS INPUT ON UOS
- EXECUTE UPDATE
- \$ RUN UPDATE
- ØBTAIN PRINT SUMMARY
- NUMBER ZOOOOOO
- \$ DELETE
- \$ IB JOB NIH MAP, NØ SØURCE
- CHAIN SAAM 22

```
'FTCOO.', UOO, UOO, BLØCK=15,SINGLE, REEL,
$ FILE
              SCRTCH, TYPÉ3
LRL=14, RCT=1, EØR= REØRX., EØF=REOFX.
$ ETC
              ERR=RERRX.
            'FTCO1., UO5, UO5, BLØCK=15, SINGLE,
$ FILE
              REEL, SCRTCH, TYPE3
$ ETC
            LRL=14.
            'S.FBØU', ØU, ØU, BLØCK=100, MIXED, TYPE3
'S.FBPP', PP, PP, BLØCK=100, MIXED, SINGLE
$ FILE
$ FILE
            TYPE3, LRL=14
'S.FBIN', IN, IN, BLOCK=150, SINGLE,
MIXED, TYPE3
$ FILE
            'FTCO3', UO6, UO6, BLØCK=15, SINGLE,
$ FILE
              REEL, SCRTCH, TYPE3
             LRL=14, .
 ETC
            'FTCO4!', UO7, UO7, BLØCK=15, . .
$ FILE
$ ETC
             LRL=14...
  OBJECT DECKS
$ ENTRY
             SR89
 ENDCH
                                                           8
    5
          6
                7
                     3 2 1
                                       4
  DATA DECKS
                     16
                     FINAL CARDS
         SAAM
    9
```

IBSYS

CLØSE S.SUO6

\$ IBSYS \$ SWITCH S.S.IN1, S.SUO6 \$ STOP \$ STOP

For a listing, write Mike Hensel, University Computer Center, Iowa City. Probably 3 tapes would be required.

★ U.S. GOVERNMENT PRINTING OFFICE: 1967 0-274-091





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